A. 106

# 08-13555-mg Doc 5154-3 Filed 09/15/09 Entered 09/15/09 10:44:02 Appendix Volume IV (Part 3) Pg 2 of 47

**To:** Lowitt, Ian T[ilowitt@lehman.com]; Reilly, Gerard[greilly@lehman.com]; O'Meara, Chris M (NY)[comeara@lehman.com]; Kelly, Martin[martin.kelly@lehman.com]

Cc: McInerney, Lily[lily.mcinerney@lehman.com]; Blackwell, Alastair[ablackwe@lehman.com]; Jones,

Craig L[cljones@lehman.com]; Dziemian, Daniel[daniel.dziemian@lehman.com]

From:

Pearn, Francis J

Sent:

Sun 9/21/2008 8:03:54 PM

Importance:

Low

Subject:

FW: Net Long Options - 9/18

Categories:

urn:content-classes:message

PAGE0.PDF PAGE0.PDF

Craig Jones provided the OCC statements as of Sept. 22nd for the LBI 074 account. The first statement shows collateral value of \$522 million (cash and government securities) in LBI. The second file details approximately \$2bn of collateral (letters of credit, cash, and securities). Craig and Dan confirmed these balances with the OCC and can answer questions you may have.

----Original Message-----

From: Jones, Craig L

Sent: Sunday, September 21, 2008 2:19 PM

To: Pearn, Francis J; Tennyson, Peter A; Butryn, Kirk; Blackwell,

Alastair; Reilly, Gerard; Stucchio, Anthony

Cc: McInerney, Lily

Subject: RE: Net Long Options - 9/18

Attached are the current statements for the OCC.

----Original Message-----From: Pearn, Francis J

Sent: Sunday, September 21, 2008 1:14 PM

To: Tennyson, Peter A; Jones, Craig L; Butryn, Kirk; Blackwell,

Alastair; Reilly, Gerard; Stucchio, Anthony

Cc: McInerney, Lily

Subject: FW: Net Long Options - 9/18

Who can get the OCC information and statement for Friday and determine if these contracts are still outstanding?

----Original Message----

From: Tim.Stack@barclayscapital.com [mailto:Tim.Stack@barclayscapital.com] Sent: Sunday, September 21, 2008 1:12 PM

To: Pearn, Francis J

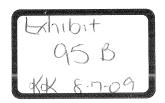
Cc: McInerney, Lily; Richard.Konefal@barclayscapital.com;

Liz.James@barclayscapital.com; alexandra.guest@barclayscapital.com

Subject: RE: Net Long Options - 9/18

This is for the futures options contracts that were liquidated as you say on Thursday and will now be flat.

This does not include the OCC exchange positions..ie the VIX futures and all the equity option positions. We need the OCC statement...



----Original Message-----

From: Pearn, Francis J [mailto:francis.pearn@lehman.com]

Sent: Sunday, September 21, 2008 1:05 PM

To: Stack, Tim: Futures (NYK)

Cc: McInerney, Lily

Subject: RE: Net Long Options - 9/18

## Tim

I'm getting some information that leads me to think that all the exchange traded option contracts were liquidated by the exchanges on Friday. Here is a spreadsheet that shows \$0 House account balances as of the 19th at a number of exchanges. I am imploring Operations to get us a definitive answer as to whether these contracts have in fact been liquidated and will come back to you immediately upon hearing from them. Thanks. Frank

----Original Message----

From: Tim.Stack@barclayscapital.com [mailto:Tim.Stack@barclayscapital.com] Sent: Sunday, September 21, 2008 12:05 PM

To: Stephen.King@barclayscapital.com; Pearn, Francis J; McInerney, Lily; Reilly, Gerard; Mincak, Christopher; Jasen.Yang@barclayscapital.com

Cc: Shi, Jerry; Liz.James@barclayscapital.com

Subject: RE: Net Long Options - 9/18

Frank

I have just been speaking to Stephen Can you please call me on this one at 2124121834. Thanks Tim

----Original Message-----

From: King, Stephen: Markets (NYK)

Sent: Sunday, September 21, 2008 11:26 AM

To: 'Pearn, Francis J'; McInerney, Lily; Reilly, Gerard; Mincak,

Christopher; Yang, Jasen: Markets (NYK) Cc: Shi, Jerry; Stack, Tim: Futures (NYK) Subject: RE: Net Long Options - 9/18

Just tried to call.

----Original Message----

From: Pearn, Francis J [mailto:francis.pearn@lehman.com]

Sent: Sunday, September 21, 2008 11:22 AM

To: King, Stephen: Markets (NYK); McInerney, Lily; Reilly, Gerard;

Mincak, Christopher; Yang, Jasen: Markets (NYK)

Cc: Shi, Jerry; Stack, Tim: Futures (NYK) Subject: Re: Net Long Options - 9/18

Stephen

I spoke with Gerry Reilly this morning and am reaching out to Lily and Chris to get the most recent exchange traded option info. I am at 516

741 4541 if you want to speak. I will give you an update once Lily and I connect.

## Frank

----- Original Message ----From: Stephen.King@barclayscapital.com

<Stephen.King@barclayscapital.com>
To: McInerney, Lily; Reilly, Gerard; Mincak, Christopher;
Jasen.Yang@barclayscapital.com < Jasen.Yang@barclayscapital.com>
Cc: Pearn, Francis J; Shi, Jerry; Tim.Stack@barclayscapital.com

<Tim.Stack@barclayscapital.com>
Sent: Sun Sep 21 11:18:47 2008
Subject: RE: Net Long Options - 9/18

Lily,

What's I'm trying to be sure about is that we have a clear list of all exchange traded positions (options, futures, etc) as of Friday close. Need this today. Very important. Also, I need to know what the net margin is at the relevant clearing house, and whether that reflects the Friday close marks.

What is you number? Either tim or I will call you.

thx

----Original Message-----

From: McInerney, Lily [mailto:lily.mcinerney@lehman.com]

Sent: Sunday, September 21, 2008 11:10 AM

To: King, Stephen: Markets (NYK); Reilly, Gerard; Mincak, Christopher;

Yang, Jasen: Markets (NYK) Cc: Pearn, Francis J; Shi, Jerry Subject: RE: Net Long Options - 9/18

Only equity exchange traded options as of 9/18 were included.

----Original Message-----

From: Stephen.King@barclayscapital.com [mailto:Stephen.King@barclayscapital.com] Sent: Sunday, September 21, 2008 9:12 AM

To: Reilly, Gerard; Mincak, Christopher; Jasen. Yang@barclayscapital.com

Cc: Pearn, Francis J; McInerney, Lily; Shi, Jerry

Subject: RE: Net Long Options - 9/18

Don't forget we only want the exchange traded options, not the otc.

----Original Message-----

From: Reilly, Gerard [mailto:greilly@lehman.com] Sent: Sunday, September 21, 2008 9:11 AM

To: Mincak, Christopher; Yang, Jasen: Markets (NYK); King, Stephen:

Markets (NYK)

Cc: Pearn, Francis J; McInerney, Lily; Shi, Jerry

Subject: RE: Net Long Options - 9/18

## Chris

Does this include all equity exchange traded options?

----Original Message-----From: Mincak, Christopher

Sent: Friday, September 19, 2008 5:41 PM

To: 'Jasen.Yang@barclayscapital.com'; Stephen.King@barclayscapital.com

Cc: Pearn, Francis J; McInerney, Lily; Shi, Jerry; Reilly, Gerard

Subject: RE: Net Long Options - 9/18

I've included short options, longs/shorts as of yesterday's close, 9/18.

----Original Message-----

From: Jasen.Yang@barclayscapital.com [mailto:Jasen.Yang@barclayscapital.com] Sent: Friday, September 19, 2008 5:23 PM

To: Mincak, Christopher; Stephen.King@barclayscapital.com Cc: Pearn, Francis J; McInerney, Lily; Shi, Jerry; Reilly, Gerard

Subject: RE: Net Long Options - 9/18

is there a short options book as well?

these are current as of yesterday's close?

thanks.

jasen

----Original Message-----

From: Mincak, Christopher [mailto:christopher.mincak@lehman.com]

Sent: Friday, September 19, 2008 4:45 PM

To: King, Stephen: Markets (NYK); Yang, Jasen: Markets (NYK) Cc: Pearn, Francis J; McInerney, Lily; Shi, Jerry; Reilly, Gerard

Subject: Net Long Options - 9/18

Attached are the options. Awaiting the risk report from Risk.

ì	ı	is																													
-	-	-	**	-	-	-	-	 -	-	•	-	-	***	***	•	-	***	 ***	-	-	-	-	-	 ***	-	-	-	-	-	-	-
_	_	_	_	_	_	_																									

This message is intended only for the personal and confidential use of the designated recipient(s) named above. If you are not the intended recipient of this message you are hereby notified that any review, dissemination, distribution or copying of this message is strictly prohibited. This communication is for information purposes only and should not be regarded as an offer to sell or as a solicitation of an offer to buy any financial product, an official confirmation of any transaction, or as an official statement of Lehman Brothers. Email transmission cannot be guaranteed to be secure or error-free. Therefore, we do not represent that this information is complete or accurate and it should not be relied upon as such. All information is subject to change without notice.

#### IRS Circular 230 Disclosure:

Please be advised that any discussion of U.S. tax matters contained within this communication (including any attachments) is not intended or written to be used and cannot be used for the purpose of (i) avoiding U.S. tax related penalties or (ii) promoting, marketing or recommending to another party any transaction or matter addressed herein.

This e-mail may contain information that is confidential, privileged or otherwise protected from disclosure. If you are not an intended recipient of this e-mail, do not duplicate or redistribute it by any means. Please delete it and any attachments and notify the sender that you have received it in error. Unless specifically indicated, this e-mail is not an offer to buy or sell or a solicitation to buy or sell any securities, investment products or other financial product or service, an official confirmation of any transaction, or an official statement of Barclays. Any views or opinions presented are solely those of the author and do not necessarily represent those of Barclays. This e-mail is subject to terms available at the following link: www.barcap.com/emaildisclaimer. By messaging with Barclays you consent to the foregoing. Barclays Capital is the investment banking division of Barclays Bank PLC, a company registered in England (number 1026167) with its registered office at 1 Churchill Place, London, E14 5HP. This email may relate to or be sent from other members of the Barclays Group.

-----

This message is intended only for the personal and confidential use of the designated recipient(s) named above. If you are not the intended recipient of this message you are hereby notified that any review, dissemination, distribution or copying of this message is strictly prohibited. This communication is for information purposes only and should not be regarded as an offer to sell or as a solicitation of an offer to buy any financial product, an official confirmation of any transaction, or as an official statement of Lehman Brothers. Email transmission cannot be guaranteed to be secure or error-free. Therefore, we do not represent that this information is complete or accurate and it should not be relied upon as such. All information is subject to change without notice.

## IRS Circular 230 Disclosure:

Please be advised that any discussion of U.S. tax matters contained within this communication (including any attachments) is not intended or written to be used and cannot be used for the purpose of (i) avoiding U.S. tax related penalties or (ii) promoting, marketing or recommending to another party any transaction or matter addressed herein.

This e-mail may contain information that is confidential, privileged or otherwise protected from disclosure. If you are not an intended recipient of this e-mail, do not duplicate or redistribute it by any means. Please delete it and any attachments and notify the sender that

you have received it in error. Unless specifically indicated, this e-mail is not an offer to buy or sell or a solicitation to buy or sell any securities, investment products or other financial product or service, an official confirmation of any transaction, or an official statement of Barclays. Any views or opinions presented are solely those of the author and do not necessarily represent those of Barclays. This e-mail is subject to terms available at the following link: www.barcap.com/emaildisclaimer. By messaging with Barclays you consent to the foregoing. Barclays Capital is the investment banking division of Barclays Bank PLC, a company registered in England (number 1026167) with its registered office at 1 Churchill Place, London, E14 5HP. This email may relate to or be sent from other members of the Barclays Group.

\_\_\_\_\_

This message is intended only for the personal and confidential use of the designated recipient(s) named above. If you are not the intended recipient of this message you are hereby notified that any review, dissemination, distribution or copying of this message is strictly prohibited. This communication is for information purposes only and should not be regarded as an offer to sell or as a solicitation of an offer to buy any financial product, an official confirmation of any transaction, or as an official statement of Lehman Brothers. Email transmission cannot be guaranteed to be secure or error-free. Therefore, we do not represent that this information is complete or accurate and it should not be relied upon as such. All information is subject to change without notice.

# IRS Circular 230 Disclosure:

Please be advised that any discussion of U.S. tax matters contained within this communication (including any attachments) is not intended or written to be used and cannot be used for the purpose of (i) avoiding U.S. tax related penalties or (ii) promoting, marketing or recommending to another party any transaction or matter addressed herein.

This e-mail may contain information that is confidential, privileged or otherwise protected from disclosure. If you are not an intended recipient of this e-mail, do not duplicate or redistribute it by any means. Please delete it and any attachments and notify the sender that you have received it in error. Unless specifically indicated, this e-mail is not an offer to buy or sell or a solicitation to buy or sell any securities, investment products or other financial product or service, an official confirmation of any transaction, or an official statement of Barclays. Any views or opinions presented are solely those of the author and do not necessarily represent those of Barclays. This e-mail is subject to terms available at the following link: www.barcap.com/emaildisclaimer. By messaging with Barclays you consent to the foregoing. Barclays Capital is the investment banking division of Barclays Bank PLC, a company registered in England (number 1026167) with its registered office at 1 Churchill Place, London, E14 5HP. This email may relate to or be sent from other members of the Barclays Group.

-----

This message is intended only for the personal and confidential use of the designated recipient(s) named above. If you are not the intended recipient of this message you are hereby notified that any review, dissemination, distribution or copying of this message is strictly prohibited. This communication is for information purposes only and should not be regarded as an offer to sell or as a solicitation of an offer to buy any financial product, an official confirmation of any transaction, or as an official statement of Lehman Brothers. Email transmission cannot be guaranteed to be secure or error-free. Therefore, we do not represent that this information is complete or accurate and it should not be relied upon as such. All information is subject to change without notice.

## IRS Circular 230 Disclosure:

Please be advised that any discussion of U.S. tax matters contained within this communication (including any attachments) is not intended or written to be used and cannot be used for the purpose of (i) avoiding U.S. tax related penalties or (ii) promoting, marketing or recommending to another party any transaction or matter addressed herein.

This e-mail may contain information that is confidential, privileged or otherwise protected from disclosure. If you are not an intended recipient of this e-mail, do not duplicate or redistribute it by any means. Please delete it and any attachments and notify the sender that you have received it in error. Unless specifically indicated, this e-mail is not an offer to buy or sell or a solicitation to buy or sell any securities, investment products or other financial product or service, an official confirmation of any transaction, or an official statement of Barclays. Any views or opinions presented are solely those of the author and do not necessarily represent those of Barclays. This e-mail is subject to terms available at the following link: www.barcap.com/emaildisclaimer. By messaging with Barclays you consent to the foregoing. Barclays Capital is the investment banking division of Barclays Bank PLC, a company registered in England (number 1026167) with its registered office at 1 Churchill Place, London, E14 5HP. This email may relate to or be sent from other members of the Barclays Group.

-----

-----

This message is intended only for the personal and confidential use of the designated recipient(s) named above. If you are not the intended recipient of this message you are hereby notified that any review, dissemination, distribution or copying of this message is strictly prohibited. This communication is for information purposes only and should not be regarded as an offer to sell or as a solicitation of an offer to buy any financial product, an official confirmation of any transaction, or as an official statement of Lehman Brothers. Email transmission cannot be guaranteed to be secure or error-free. Therefore, we do not represent that this information is complete or

accurate and it should not be relied upon as such. All information is subject to change without notice.

IRS Circular 230 Disclosure:

Please be advised that any discussion of U.S. tax matters contained within this communication (including any attachments) is not intended or written to be used and cannot be used for the purpose of (i) avoiding U.S. tax related penalties or (ii) promoting, marketing or recommending to another party any transaction or matter addressed herein.

This e-mail may contain information that is confidential, privileged or otherwise protected from disclosure. If you are not an intended recipient of this e-mail, do not duplicate or redistribute it by any means. Please delete it and any attachments and notify the sender that you have received it in error. Unless specifically indicated, this e-mail is not an offer to buy or sell or a solicitation to buy or sell any securities, investment products or other financial product or service, an official confirmation of any transaction, or an official statement of Barclays. Any views or opinions presented are solely those of the author and do not necessarily represent those of Barclays. This e-mail is subject to terms available at the following link: www.barcap.com/emaildisclaimer. By messaging with Barclays you consent to the foregoing. Barclays Capital is the investment banking division of Barclays Bank PLC, a company registered in England (number 1026167) with its registered office at 1 Churchill Place, London, E14 5HP. This email may relate to or be sent from other members of the Barclays Group.

TIER ACCOUNT: OCC 0007. SEITLEMENT TIER ACCOUNT: OCC 0007.	074 C 1074 C		
ACCOUNT SUMMARY PRIOR TO CAS	ASH CONVERSION	ACCOUNT SUMMARY AFTER CASH CONVERSION	H CONVERSION
COLLATERAL TYPE (ALL IN USD) CASH: USD: FOREIGN: CASH TOTAL: GOVERNMENT (GS & GE) TOTAL:	162,681,324.65 0.00 162,681,324.65 344,736,724.57	COLLATERAL TYPE (ALL IN USD) CASH: USD: FOREIGN: CASH TOTAL: GOVERNMENT (GS & GE) TOTAL:	162,681,324.65 0.00 162,681,324.65
LETTERS OF CREDIT TOTAL: MONEY MARKET FUNDS TOTAL: VALUED SECURITIES TOTAL:	0000	LETTERS OF CREDIT TOTAL: MONEY MARKET FUNDS TOTAL: VALUED SECURITIES TOTAL:	00.0
TOTAL COLLATERAL VALUE (IN USD):	507,418,049.22	TOTAL COLLATERAL VALUE (IN USD):	507,418,049.22
TOTAL REQUIREMENT:	320,149,775.00	TOTAL REQUIREMENT:	320,149,775.00
MARGIN CREDIT:	00.0	MARGIN CREDIT:	00.0
ROLLED-UP MARGIN DEFICIT:	00.00	ROLLED-UP MARGIN DEFICIT:	00.0
EXCESS/DEFICIT:	187,268,274.22 EXC	EXCESS/DEFICIT:	187,268,274.22 EXC
NET PAY/COLLECT AND CASH CONVERSION ACTIVITY	ERSION ACTIVITY		
NET PAY/COLLECT: CASH CONVERSION	9,693,978.77 COL		
CASH GAINED FROM CONVERSION: CASH USED FOR CONVERSION:	00.0		
DETICAL:	00.00 9,693,978.77 COL		

 $\vdash$ 

CMO PAGE CM PAGE

ACTIVITY DATE: 09/22/2008 CYCLE-ID: SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53 REPORT-ID: 020000000353000740000109222008

LEHMAN BROTHERS INC. OCC 00074

CMO: CLEARING MEMBER:

THE OPTIONS CLEARING CORPORATION ACCOUNT SUMMARY BY CMO

\*\*\*\*CONTINUED ON NEXT PAGE\*\*\*

CYCLE-ID:	3 SYSTEM TIME: 21:52:53	02000000353000740000109222008
09/22/2008	09/20/2008	0200000003
ACTIVITY DATE:	SYSTEM DATE:	REPORT-ID:

CMO PAGE 2 CM PAGE 2

LEHMAN BROTHERS INC. CMO: CLEARING SETTLE

NET PAY/COLLECT TOTALS BY CATEGORY

THE OPTIONS CLEARING CORPORATION ACCOUNT SUMMARY BY CMO

AKING MEMBEK:	220	OCC 00074	
TLEMENT TIER ACCOUNT:	220	00074 C	
PAY/COLLECT TYPE			AMOUI
+1110 File (1997)   1   1   1   1   1   1   1   1   1			
INDEX CASH DIFFERENCE			13,469,519.
EQUITY CASH FIXED			7
INDEX CASH FIXED			70.000
EQUITY POST TRADE PREMIUM	1		2 227 757 8
INDEX POST TRADE PREMIUM			641 289
EQUITY TRADE PREMIUM			33,445.(
NET PAY/COLLECT			9,693,978.

PAY/COL

COL COL COL PAY PAY

.00 .56 .00 .80 .99

\*\*\*\*CONTINUED ON NEXT PAGE\*\*\*\*

TIER ACCOUNT: OCC 00 SETTLEMENT TIER ACCOUNT: OCC 00	00074 F 00074 F			
ACCOUNT SUMMARY PRIOR TO CASH CONVERSION	SASH CONVERSION	ACCOUNT SUMMARY AFTER CASH CONVERSION	SH CONVERSION	
COLLATERAL TYPE (ALL IN USD) CASH: USD: FOREIGN: CASH TOTAL: GOVERNMENT (GS & GE) TOTAL: LETTERS OF CREDIT TOTAL: MONEY MARKET FUNDS TOTAL: VALUED SECURITIES TOTAL:	578,689,010.23 0.00 578,689,010.23 332,558,398.49 500,000.00	COLLATERAL TYPE (ALL IN USD) CASH: USD: FOREIGN: CASH TOTAL: GOVERNENT (GS & GE) TOTAL: LETTERS OF CREDIT TOTAL: MONEY MARKET FUNDS TOTAL: VALUED SECURITIES TOTAL:	578,689,010.23 0.00 578,689,010.23 332,558,398.49 500,000.00	
TOTAL COLLATERAL VALUE (IN USD):	911,747,408.72	TOTAL COLLATERAL VALUE (IN USD):	911,747,408.72	
TOTAL REQUIREMENT:	641,926,510.00	TOTAL REQUIREMENT:	641,926,510.00	
MARGIN CREDIT:	00.0	MARGIN CREDIT:	00.0	
ROLLED-UP MARGIN DEFICIT:	00.00	ROLLED-UP MARGIN DEFICIT:	00.0	
EXCESS/DEFICIT:	269,820,898.72 EXC	EXCESS/DEFICIT:	269,820,898.72 EXC	
NET PAY/COLLECT AND CASH CONVERSION	FERSION ACTIVITY			
NET PAY/COLLECT: CASH CONVERSION	358,905,701.00 COL			
CASH GAINED FROM CONVERSION: CASH USED FOR CONVERSION: DEFICIT: NET SETTLEMENT:	0.00 0.00 0.00 358,905,701.00 COL			

നന

CMO PAGE CM PAGE

ACTIVITY DATE: 09/22/2008 CYCLE-ID: SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53 REPORT-ID: 020000000353000740000109222008

LEHMAN BROTHERS INC. OCC 00074

CMO: CLEARING MEMBER:

THE OPTIONS CLEARING CORPORATION ACCOUNT SUMMARY BY CMO

\*\*\*\*CONTINUED ON NEXT PAGE\*\*\*

09/22/2008 CYCLE-ID: 09/20/2008 SYSTEM TIME: 21:52:53 0200000000353000740000109222008
ATE: E:

CMO PAGE 4 CM PAGE 4

T TOTALS BY CATEGORY	
BY	
TOTALS	
H	

LEHMAN BROTHERS INC. OCC 00074 CMO: CLEARING MEMBER: NET PAY/COLLECT SETTLEM

THE OPTIONS CLEARING CORPORATION ACCOUNT SUMMARY BY CMO

EMILING FIELDEN:	3	000 000/4	
TTLEMENT TIER ACCOUNT:	000	00074 F	
PAY/COLLECT TYPE			AMOUNT
INDEX CASH DIFFERENCE			353 810 801 00
INDEX CASH FIXED			00.000 082
STOCK LOAN MARK TO MARKET	드		00.000,004
			00.000,110,1
NET PAY/COLLECT			358,905,701.00

OLLECT TYPE	AMOUNT	PAY/COL
CASH DIFFERENCE CASH FIXED LOAN MARK TO MARKET	353,810,801.00 480,000.00 4,614,900.00	COL
AY/COLLECT	358,905,701.00 COL	COL

\*\*\*\*CONTINUED ON NEXT PAGE\*\*\*

ASH CONVERSION	252,683,574.59 0.00 252,683,574.59 78,415,351.16	211,550,000.00 0.00 0.00 542,648,925.75	00.0	00.0	379,138,758.00	163,510,167.75 EXC			c
ACCOUNT SUMMARY AFTER CASH CONVERSION	COLLATERAL TYPE (ALL IN USD) CASH: USD: FOREIGN: CASH TOTAL: GOVERNMENT (GS & GE) TOTAL:	LETTERS OF CREDIT TOTAL: MONEY MARKET FUNDS TOTAL: VALUED SECURITIES TOTAL:  TOTAL COLLATERAL VALUE (IN USD):	TOTAL REQUIREMENT:	MARGIN CREDIT:	ROLLED-UP MARGIN DEFICIT:	EXCESS/DEFICIT:			
		***				EXC		PAY	
ASH CONVERSION	255,919,157.59 0.00 255,919,157.59 78,415,351.16	545,884,508.75	00.0	00.00	379,138,758.00	166,745,750.75	ERSION ACTIVITY	3,235,583.00	3,235,583.00
ACCOUNT SUMMARY PRIOR TO CASH	COLLATERAL TYPE (ALL IN USD) CASH: USD: FOREIGN: CASH TOTAL: GOVERNENT (GS & GE) TOTAL:	LETIERS OF CREDIT TOTAL: MONEY MARKET FUNDS TOTAL: VALUED SECURITIES TOTAL: TOTAL COLLATERAL VALUE (IN USD):	TOTAL REQUIREMENT:	MARGIN CREDIT:	ROLLED-UP MARGIN DEFICIT:	EXCESS/DEFICIT:	NET PAY/COLLECT AND CASH CONVERSION ACTIVITY	NET PAY/COLLECT:	CASH GAINED FROM CONVERSION: CASH USED FOR CONVERSION: DEFIGIT:

CMO PAGE 5 CM PAGE 5

ACTIVITY DATE: 09/22/2008 CYCLE-ID: SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53 REPORT-ID: 02000000353000740000109222008

LEHMAN BROTHERS INC. OCC 00074

THE OPTIONS CLEARING CORPORATION ACCOUNT SUMMARY BY CMO

00074 M 00074 M

000

TIER ACCOUNT: SETTLEMENT TIER ACCOUNT:

CMO: CLEARING MEMBER: \*\*\*\*CONTINUED ON NEXT PAGE\*\*\*\*

99 CMO PAGE

ACTIVITY DATE: 09/22/2008 CYCLE-ID: SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53 REPORT-ID: 020000000353000740000109222008

THE OPTIONS CLEARING CORPORATION ACCOUNT SUMMARY BY CMO

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: CLEARING MEMBER:

SETTLEMENT TIER ACCOUNT:

INDEX CASH DIFFERENCE

NET PAY/COLLECT

PAY/COLLECT TYPE

00074 M 220

LEHMAN BROTHERS INC. OCC 00074

PAY 3,235,583.00 3,235,583.00

PAY/COL

AMOUNT

ENP0450

\*\*\*\*CONTINUED ON NEXT PAGE\*\*\*

^	1	
PAGE	PAGE	
CMO	S	
	E: 21:52:53	800
	21:	92220
	ĿΪ	0

	23	22
CYCLE-ID:	SYSTEM TIME:	02000000035300074000010922
09/22/2008	09/20/2008	02000000033
ACTIVITY DATE: (	SYSTEM DATE:	REPORT-ID:

CMO: CLEARING MEMBER:	LEHMAN BROTHERS OCC 00074	HERS INC.
TIER ACCOUNT: SETTLEMENT TIER ACCOUNT:	OCC 00074 M	Δ. ΣΣ

MARGIN ACCOUNT DETAIL

THE OPTIONS CLEARING CORPORATION ACCOUNT SUMMARY BY CMO

COLLATERAL TYPE (ALL IN USD) GOVERNMENT (GS & GE) TOTAL:	00.0	
LETTERS OF CREDIT TOTAL:	00.0	
MONEY MARKET FUNDS TOTAL:	0.00	
VALUED SECURITIES TOTAL:	00.0	
TOTAL COLLATERAL VALUE (IN USD):	00.00	]
TOTAL REQUIREMENT:	379,138,758.00	
MARGIN CREDIT:	00.0	
ROLLED-UP MARGIN DEFICIT:	00.0	
EXCESS/DEFICIT:	379,138,758,00 D	DEF

\*\*\*\*CONTINUED ON NEXT PAGE\*\*\*\*

ω ω CMO PAGE

ACTIVITY DATE: 09/22/2008 CYCLE-ID: SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53 REPORT-ID: 020000000353000740000109222008

LEHMAN BROTHERS INC. OCC 00074

THE OPTIONS CLEARING CORPORATION ACCOUNT SUMMARY BY CMO

CMO: CLEARING MEMBER:

00074 Z X 00074 Z X 220 TIER ACCOUNT: SETTLEMENT TIER ACCOUNT:

FUND ACCOUNT DETAIL CLEARING

0.00 0.00 171,121,642.25 COLLATERAL TYPE (ALL IN USD)
CASH:
USD:
CASH TOTAL:
GOVERNMENT (GS) TOTAL:

171,121,642.25 TOTAL COLLATERAL VALUE (IN USD):

170,993,187.75

128,454.50 EXC

EXCESS/DEFICIT:

TOTAL REQUIREMENT:

ENP0450

\*\*\*\*END OF DATA\*\*\*

TIER ACCOUNT: OCC 00084 SETTLEMENT TIER ACCOUNT: OCC 00084	0084 C		
ACCOUNT SUMMARY PRIOR TO CASH CONVERSION	CASH CONVERSION	ACCOUNT SUMMARY AFTER CASH CONVERSION	CONVERSION
COLLATERAL TYPE (ALL IN USD) CASH: USD: FOREIGN: CASH TOTAL: GOVERNMENT (GS & GE) TOTAL: LETTERS OF CREDIT TOTAL: MONEY MARKET FUNDS TOTAL: VALUED. SECURITIES TOTAL:	33,108,960.00 33,108,960.00 0.00 800,000,00	COLLATERAL TYPE (ALL IN USD) CASH: USD: FOREIGN: CASH TOTAL: GOVERNMENT (GS & GE) TOTAL: LETTERS OF CREDIT TOTAL: MONEY MARKET FUNDS TOTAL: VALUED SECURITIES TOTAL:	33, 108, 960.00 33, 108, 960.00 0.00 800,000.00 0.00
TOTAL COLLATERAL VALUE (IN USD):	33,908,960.00	TOTAL COLLATERAL VALUE (IN USD);	33,908,960.00
TOTAL REQUIREMENT:	352,402.00	TOTAL REQUIREMENT:	352,402.00
MARGIN CREDIT:	00.00	MARGIN CREDIT:	00.00
ROLLED-UP MARGIN DEFICIT:	00.0	ROLLED-UP MARGIN DEFICIT:	00.0
EXCESS/DEFICIT:	33,556,558.00 EXC	EXCESS/DEFICIT:	33,556,558.00 EXC
NET PAY/COLLECT AND CASH CONVERSION ACTIVITY	VERSION ACTIVITY		
NET PAY/COLLECT: CASH CONVEDSION	16,180.00 COL		
CASH GAINED FROM CONVERSION: CASH USED FOR CONVERSION: DEFICIT: NET SETTLEMENT: 16,180.00 COI	0.00 0.00 0.00 16,180.00 COL		

CMO PAGE 9 CM PAGE 1

ACTIVITY DATE: 09/22/2008 CYCLE-ID: SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53 REPORT-ID: 020000000353000840000109222008

LEHMAN BROTHERS INC. OCC 00084

CMO: CLEARING MEMBER:

THE OPTIONS CLEARING CORPORATION ACCOUNT SUMMARY BY CMO

\*\*\*\*CONTINUED ON NEXT PAGE\*\*\*

CMO PAGE 10 CM PAGE 2

ACTIVITY DATE: 09/22/2008 CYCLE-ID: SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53 REPORT-ID: 020000000353000840000109222008

THE OPTIONS CLEARING CORPORATION ACCOUNT SUMMARY BY CMO

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: CLEARING MEMBER:

SETTLEMENT TIER ACCOUNT:

TO MARKET

INDEX FUTURES MARK PAY/COLLECT TYPE

NET PAY/COLLECT

OCC 00084 C

LEHMAN BROTHERS INC. OCC 00084

COL 16,180.00

PAY/COL

AMOUNT

COL

16,180.00

ENP0450

\*\*\*\*CONTINUED ON NEXT PAGE\*\*\*

TIER ACCOUNT: OCC 0 SETTLEMENT TIER ACCOUNT: OCC 0	00084 F 00084 F		
ACCOUNT SUMMARY PRIOR TO CASH	CASH CONVERSION	ACCOUNT SUMMARY AFTER CASH CONVERSION	ASH CONVERSION
COLLATERAL TYPE (ALL IN USD) CASH: USD: FOREIGN: CASH TOTAL: GOVERNMENT (GS & GE) TOTAL: LETTERS OF CREDIT TOTAL: MONEY MARKET FUNDS TOTAL: VALUED SECURITIES TOTAL:	46,406,394.00 46,406,394.00 39,350,000.00 0.00	COLLATERAL TYPE (ALL IN USD) CASH: USD: FOREIGN: CASH TOTAL: GOVERNMENT (GS & GE) TOTAL: LETTERS OF CREDIT TOTAL: MONEY WARKET FUNDS TOTAL: VALUED SECURITIES TOTAL:	46,406,394.00 0.00 46,406,394.00 39,350,000.00
TOTAL COLLATERAL VALUE (IN USD):	85,756,394.00	TOTAL COLLATERAL VALUE (IN USD):	85,756,394.00
TOTAL REQUIREMENT:	57,727,824.00	TOTAL REQUIREMENT:	57,727,824.00
MARGIN CREDIT:	00.00	MARGIN CREDIT:	00.0
ROLLED-UP MARGIN DEFICIT:	00.00	ROLLED-UP MARGIN DEFICIT:	00.0
EXCESS/DEFICIT:	28,028,570.00 EXC	EXCESS/DEFICIT:	28,028,570.00 EXC
NET PAY/COLLECT AND CASH CONVERSION ACTIVITY	VERSION ACTIVITY		
NET PAY/COLLECT: CASH CONVERSION	9,173,290.00 COL		
CASH GAINED FROM CONVERSION: CASH USED FOR CONVERSION: 0.00 DEFICIT: 0.00 NET SETTLEMENT: 9,173,290.00 COI	0.00 0.00 0.00 9,173,290.00	COL	

CMO PAGE 11 CM PAGE 3

ACTIVITY DATE: 09/22/2008 CYCLE-ID: SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53 REPORT-ID: 020000000353000840000109222008

LEHMAN BROTHERS INC. OCC 00084

CMO: CLEARING MEMBER:

THE OPTIONS CLEARING CORPORATION ACCOUNT SUMMARY BY CMO

\*\*\*\*CONTINUED ON NEXT PAGE\*\*\*

		53		
		SYSTEM TIME: 21:52:53	222008	
	ID:	TIME:	0000109	
	CYCLE-ID:	SYSTEM	3300084	
,	09/22/2008	09/20/2008	020000000353000840000109222008	
	ACTIVITY DATE: 09/22/2008	SYSTEM DATE: (	REPORT-ID:	

CMO PAGE 12 CM PAGE 4

NET PAY/COLLECT TOTALS BY CATEGORY

THE OPTIONS CLEARING CORPORATION ACCOUNT SUMMARY BY CMO

CMO: CLEARING MEMBER:

LEHMAN BROTHERS INC. OCC 00084

OCC 00084 F EQUITY FUTURES MARK TO MARKET INDEX FUTURES MARK TO MARKET SETTLEMENT TIER ACCOUNT: PAY/COLLECT TYPE

NET PAY/COLLECT

COL 798,640.00 9,173,290.00

PAY/COL

AMOUNT

\*\*\*\*CONTINUED ON NEXT PAGE\*\*\*

THE OPTIONS CLEARING CORPORATION ACCOUNT SUMMARY BY CMO	ATION	ACTIVITY DATE: SYSTEM DATE: REPORT-ID:	09/22/2008 CYCLE-ID: 09/20/2008 SYSTEM TIME: 21:52:53 020000000353000840000109222008	CMO PAGE 13 CM PAGE 5
CMO: CLEARING MEMBER:	LEHMAN BROTHERS INC. OCC 00084			
TIER ACCOUNT: SETTLEMENT TIER ACCOUNT:	OCC 00084 M			
ACCOUNT SUMMARY PRIOR TO	RIOR TO CASH CONVERSION		ACCOUNT SUMMARY AFTER CASH CONVERSION	SH CONVERSION
COLLATERAL TYPE (ALL IN USD) CASH:			COLLATERAL TYPE (ALL IN USD) CASH:	
USD: FOREIGN:		00.00	USD: FOREIGN:	0.00
GOVERNMENT (GS & GE) TOTAL:		00.00	CASH TOTAL: GOVERNMENT (GS & GE) TOTAL:	00.0
LETTERS OF CREDIT TOTAL: MONEY MARKET FUNDS TOTAL: VALUED SECURITIES TOTAL:		00.00	LETTERS OF CREDIT TOTAL: MONEY MARKET FUNDS TOTAL: VALUED SECURITIES TOTAL:	00.00
TOTAL COLLATERAL VALUE (IN USD):		00.00	TOTAL COLLATERAL VALUE (IN USD):	00.0
TOTAL REQUIREMENT:		00.00	TOTAL REQUIREMENT:	00.0
MARGIN CREDIT:		00.00	MARGIN CREDIT:	00.00
ROLLED-UP MARGIN DEFICIT:		00.00	ROLLED-UP MARGIN DEFICIT:	00.0
EXCESS/DEFICIT:		00.00	EXCESS/DEFICIT:	00.0
NET PAY/COLLECT AND (	NET PAY/COLLECT AND CASH CONVERSION ACTIVITY			
NET PAY/COLLECT: CASH CONVERSION		00.0		
CASH GAINED FROM CONVERSION: CASH USED FOR CONVERSION: DEFICIT: O.00 NET SETTLEMENT:	NO := = = = = = = = = = = = = = = = = = =	0.00		

\*\*\*\*CONTINUED ON NEXT PAGE\*\*\*\*

NP045

CMO PAGE 14 CM PAGE 6

ACTIVITY DATE: 09/22/2008 CYCLE-ID: SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53 REPORT-ID: 020000000353000840000109222008

THE OPTIONS CLEARING CORPORATION ACCOUNT SUMMARY BY CMO

NET PAY/COLLECT TOTALS BY CATEGORY

CMO: CLEARING MEMBER:

SETTLEMENT TIER ACCOUNT:

PAY/COLLECT TYPE

00084 M 000

LEHMAN BROTHERS INC. OCC 00084

NET PAY/COLLECT

PAY/COL AMOUNT

ENP0450

\*\*\*\*CONTINUED ON NEXT PAGE\*\*\*

THE OPTIONS CLEARING CORPORATION ACCOUNT SUMMARY BY CMO	RATION	ACTIVITY DATE: SYSTEM DATE: REPORT-ID:	ACTIVITY DATE: 09/22/2008 CYCLE-ID: SYSTEM DATE: 09/20/2008 SYSTEM TIME: 2 REPORT-ID: 02000000035300084000010922
CMO: CLEARING MEMBER:	LEHMAN BROTHERS INC. OCC 00084		
TIER ACCOUNT: SETTLEMENT TIER ACCOUNT:	OCC 00084 M P		
MARGIN	MARGIN ACCOUNT DETAIL		
COLLATERAL TYPE (ALL IN USD) GOVERNMENT (GS & GE) TOTAL: LETTERS OF CREDIT TOTAL: MONEY MARKET FUNDS TOTAL: VALUED SECURITIES TOTAL:	D) AL:	0000	
TOTAL COLLATERAL VALUE (IN USD):	USD):	00.00	
TOTAL REQUIREMENT:		00.00	
MARGIN CREDIT:		00.00	
ROLLED-UP MARGIN DEFICIT:		00.00	
EXCESS/DEFICIT:		00 0	

CMO PAGE 15 CM PAGE 7

\*\*END OF DATA\*\*

CMO: CLEARING MEMBER:	LEHMAN BROTHERS INC. OCC 00273	INC.		
TIER ACCOUNT: SETTLEMENT TIER ACCOUNT:	occ 00273 c			
ACCOUNT SUMMARY PRIOR TO CASH		CONVERSION	ACCOUNT SUMMARY AFTER CASH CONVERSION	H CONVERSION
COLLATERAL TYPE (ALL IN USD) CASH: USD: FOREIGN: CASH TOTAL: GOVERNMENT (GS & GE) TOTAL: LETTERS OF CREDIT TOTAL: MONEY MARKET FUNDS TOTAL: VALUED SECURITIES TOTAL:	··	4,880,701.00 4,880,701.00 0.00 0.00 0.00	COLLATERAL TYPE (ALL IN USD) CASH: USD: FOREIGN: CASH TOTAL: GOVERNMENT (GS & GE) TOTAL: LETTERS OF CREDIT TOTAL: MONEY MARKET FUNDS TOTAL: VALUED SECURITIES TOTAL:	4,880,701.00 0.00 4,880,701.00 0.00 0.00
TOTAL COLLATERAL VALUE (IN USD):		4,880,701.00	TOTAL COLLATERAL VALUE (IN USD):	4,880,701.00
TOTAL REQUIREMENT:		770,881.00	TOTAL REQUIREMENT:	770,881.00
MARGIN CREDIT:		00.00	MARGIN CREDIT:	00.0
ROLLED-UP MARGIN DEFICIT:		00.00	ROLLED-UP MARGIN DEFICIT:	00.0
EXCESS/DEFICIT:	4,	4,109,820.00 EXC	EXCESS/DEFICIT:	4,109,820.00 EXC
NET PAY/COLLECT AND CASH CONVERSI	CASH CONVERSION AC	ON ACTIVITY		
NET PAY/COLLECT:		00.0		
CASH GANVERSION: CASH GAINED FNOM CONVERSION: CASH USED FOR CONVERSION: DEFICIT: NET SETTLEMENT:	. NO	0000		

CMO PAGE 16 CM PAGE 1

ACTIVITY DATE: 09/22/2008 CYCLE-ID: SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53 REPORT-ID: 020000000353002730000109222008

THE OPTIONS CLEARING CORPORATION ACCOUNT SUMMARY BY CMO

\*\*\*\*CONTINUED ON NEXT PAGE\*\*\*

G G ACTIVITY DATE: 09/22/2008 CYCLE-ID: SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53 REPORT-ID: 02000000035300273000109222008 AMOUNT PAY/COL LEHMAN BROTHERS INC. OCC 00273 00273 C NET PAY/COLLECT TOTALS BY CATEGORY OCC THE OPTIONS CLEARING CORPORATION ACCOUNT SUMMARY BY CMO SETTLEMENT TIER ACCOUNT: PAY/COLLECT TYPE NET PAY/COLLECT CMO: CLEARING MEMBER:

17

\*\*\*\*CONTINUED ON NEXT PAGE\*\*\*\*

THE OPTIONS CLEARING CORPORATION ACCOUNT SUMMARY BY CMO	ATION	ACTIVITY DATE: SYSTEM DATE: REPORT-ID:	09/22/2008 CYCLE-ID: 09/20/2008 SYSTEM TIME: 21:52:53 020000000353002730000109222008	CMO PAGE 18 CM PAGE 3
CMO: CLEARING MEMBER:	LEHMAN BROTHERS INC. OCC 00273			
TIER ACCOUNT: SETTLEMENT TIER ACCOUNT:	OCC 00273 F OCC 00273 F			
ACCOUNT SUMMARY PF	ACCOUNT SUMMARY PRIOR TO CASH CONVERSION		ACCOUNT SUMMARY AFTER CASI	CASH CONVERSION
COLLATERAL TYPE (ALL IN USD) CASH:			COLLATERAL TYPE (ALL IN USD) CASH:	
USD: FOREIGN: Cash Topal.		0.00	USD: FOREIGN:	00.0
GOVERNMENT (GS & GE) TOTAL		00.00	GOVERNMENT (GS & GE) TOTAL:	00.0
MONEY MARKET FUNDS TOTAL: VALUED SECURITIES TOTAL:		00.00	LETTERS OF CREDIT TOTAL: MONEY MARKET FUNDS TOTAL: VALUED SECURITIES TOTAL:	00000
TOTAL COLLATERAL VALUE (IN USD):	USD):	00.0	TOTAL COLLATERAL VALUE (IN USD):	0.00
TOTAL REQUIREMENT:		00.00	TOTAL REQUIREMENT:	00.0
MARGIN CREDIT:		00.00	MARGIN CREDIT:	00.0
ROLLED-UP MARGIN DEFICIT:		00.00	ROLLED-UP MARGIN DEFICIT:	00.0
EXCESS/DEFICIT:		00.00	EXCESS/DEFICIT:	00.0
NET PAY/COLLECT AND CASH CONV	CASH CONVERSION ACTIVITY			
NET PAY/COLLECT: CASH CONVERSION		0.00		
CASH GAINED FROM CONVERSION:	: NC	0.00		
DEFICIT: NET SETTLEMENT:		0.00		

\*\*\*\*CONTINUED ON NEXT PAGE\*\*\*

19 CMO PAGE

ACTIVITY DATE: 09/22/2008 CYCLE-ID: SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53 REPORT-ID: 020000000353002730000109222008

THE OPTIONS CLEARING CORPORATION ACCOUNT SUMMARY BY CMO

NET PAY/COLLECT TOTALS BY CATEGORY

LEHMAN BROTHERS INC. OCC 00273 CMO: CLEARING MEMBER:

SETTLEMENT TIER ACCOUNT:

00273 F 000

PAY/COLLECT TYPE

NET PAY/COLLECT

PAY/COL AMOUNT

ENP0450

\*\*\*\*CONTINUED ON NEXT PAGE\*\*\*

THE OPTIONS CLEARING CORPORATION ACCOUNT SUMMARY BY CMO	ATION	ACTIVITY DATE: (SYSTEM DATE: (REPORT-ID:	09/22/2008 CYCLE-ID: 09/20/2008 SYSTEM TIME: 21:52:53 020000000353002730000109222008	CMO PAGE 20 CM PAGE 5	
CMO: CLEARING MEMBER:	LEHMAN BROTHERS INC. OCC 00273				
TIER ACCOUNT: SETTLEMENT TIER ACCOUNT:	OCC 00273 M OCC 00273 M				
ACCOUNT SUMMARY PRIOR TO CA	RIOR TO CASH CONVERSION		ACCOUNT SUMMARY AFTER CAS	CASH CONVERSION	
COLLATERAL TYPE (ALL IN USD) CASH:	(	· v	COLLATERAL TYPE (ALL IN USD)		
USD: FOREIGN: CASH TOTAL:		00.00	FOREIGN:	00	0.00
GOVERNMENT (GS & GE) TOTAL: LETTERS OF CREDIT TOTAL: MONEY MARKET FUNDS TOTAL: VALUED SECURITIES TOTAL:	т:	00000	CASH TOTAL: GOVERNMENT (GS & GE) TOTAL: LETTERS OF CREDIT TOTAL: MONEY MARKET FUNDS TOTAL: VALUED SECURITIES TOTAL:	0000	000000
TOTAL COLLATERAL VALUE (IN USD):	USD):	0.00	TOTAL COLLATERAL VALUE (IN USD):	0	00.0
TOTAL REQUIREMENT:		00.00	TOTAL REQUIREMENT:	0	0.00
MARGIN CREDIT:		00.00	MARGIN CREDIT:	Ó	0.00
ROLLED-UP MARGIN DEFICIT:		00.00	ROLLED-UP MARGIN DEFICIT:	Ö	00.00
EXCESS/DEFICIT:		00.00	EXCESS/DEFICIT:	Ö	00.00
NET PAY/COLLECT AND	NET PAY/COLLECT AND CASH CONVERSION ACTIVITY				
NET PAY/COLLECT: CASH CONVERSION		00.0			
CASH GAINED FROM CONVERSION:  CASH USED FOR CONVERSION:  CASH USED FOR CONVERSION:  0.00  DEFICIT:  0.00  NET SETTLEMENT:	. NO	0.00			

\*\*\*\*CONTINUED ON NEXT PAGE\*\*\*

CMO PAGE CM PAGE ACTIVITY DATE: 09/22/2008 CYCLE-ID: SYSTEM DATE: 09/20/2008 SYSTEM TIME: 21:52:53 REPORT-ID: 020000000353002730000109222008 PAY/COL AMOUNT LEHMAN BROTHERS INC. OCC 00273 OCC 00273 M NET PAY/COLLECT TOTALS BY CATEGORY THE OPTIONS CLEARING CORPORATION ACCOUNT SUMMARY BY CMO SETTLEMENT TIER ACCOUNT: PAY/COLLECT TYPE NET PAY/COLLECT CMO: CLEARING MEMBER:

21

\*\*\*\*CONTINUED ON NEXT PAGE\*\*\*\*

THE OPTIONS CLEARING CORPORATION ACCOUNT SUMMARY BY CMO	RATION	ACTIVITY DATE: SYSTEM DATE: REPORT-ID:	ACTIVITY DATE: 09/22/2008 CYCLE-ID: SYSTEM DATE: 09/20/2008 SYSTEM TIME: REPORT-ID: 02000000353002730000109
CMO: CLEARING MEMBER:	LEHMAN BROTHERS INC. OCC 00273		
TIER ACCOUNT: SETTLEMENT TIER ACCOUNT:	OCC 00273 M N		
MARGIN	MARGIN ACCOUNT DETAIL		
COLLATERAL TYPE (ALL IN USD) GOVERNMENT (GS & GE) TOTAL: LETTERS OF CREDIT TOTAL: MONEY MARKET FUNDS TOTAL: VALUED SECURITIES TOTAL:	D) AL:	0000	
TOTAL COLLATERAL VALUE (IN USD):	USD):	0.00	
TOTAL REQUIREMENT:		00.00	
MARGIN CREDIT:		00.0	
ROLLED-UP MARGIN DEFICIT:		00.00	
TTULBES / DEFICE			

CMO PAGE 22 CM PAGE 7

\*\*\*\*END OF DATA\*\*\*

THE OPTIONS CLEARING CORPORATION COLLATERAL INVENTORY BY CMO	ACTIVITY DATE: SYSTEM DATE: REPORT-ID:	ACTIVITY DATE: 09/19/2008 CYCLE-ID: SYSTEM DATE: 09/19/2008 SYSTEM TIME: 21:02:22 REPORT-ID: 02000000035300000000009192008	: 21:02:22 9192008	CMO PAGE 1
CMO: LEHMAN BROTHERS INC.				
TOTALS BY CURRENCY USD				
COLLATERAL TYPE RECORD QTY	FACE VALUE	QUANTITY	CONTRACT OTY	
LETTERS OF CREDIT	252,200,000.00			
CASH 6	1,081,685,547.47			
GOVERNMENTS (GS & GE) 15	814,295,000			
MONEY MARKET FUNDS (SHRS) 0		0		
VALUED SECURITIES 0		0		
SPECIFIC DEPOSITS 273		7,733,700		
ESCROW DEPOSITS 20			3,116	

\*\*\*\*CONTINUED ON NEXT PAGE\*\*\*

THE OPTIONS CLEARING CORPORATION COLLATERAL INVENTORY BY CMO	AC SY RE	ACTIVITY DATE: SYSTEM DATE: REPORT-ID:	09/19/2008 CYCLE-ID: 09/19/2008 SYSTEM TIME: 21:02:22 02000000353000000000009192008		CMO PAGE 2
CMO: LEHMAN BROTHERS INC.	INC.				
COLLATERAL TYPE: LETTERS OF CREDIT	TI(				
ASSET LC#	RSTR ISSUE DATE	EXP DATE	FV FACE VALUE CURN	MARKET VALUE	COLLATERAL VALUE
ANZBUS33XXX SO4743/8200	09/01/2008	03/01/2009	0.00 USD	00.00	00.0
ANZBUS33XXX SO4744/8200	09/01/2008	03/01/2009	0.00 USD	00.00	00.00
BNPAUS3NXXX 91903950 CG CM# AT ID	08/28/2008	03/01/2009	800,000.00 USD	800,000.00	800,000.00
OCC 00084 C			800,000.00	800,000,008	800,000,000
BNPAUS3NXXX 91903955 CG CM# AT ID	08/28/2008	03/01/2009	251,400,000.00 USD	251,400,000.00	251,400,000.00
OCC 00074 F OCC 00074 M OCC 00084 F			500,000.00 211,550,000.00 39,350,000.00	500,000.00 211,550,000.00 39,350,000.00	500,000.00 211,550,000.00 39,350,000.00
BOTKUS33XXX S015193	09/01/2008	03/01/2009	0.00 USD	00.0	0.00
HYVEUS33XXX SB237405	09/03/2008	03/01/2009	0.00 USD	00.0	0.00
LOYDUS33NYB NYSB2008730	09/01/2008	03/01/2009	0.00 USD	00.0	0.00
USD TOTAL			252,200,000.00	252,200,000.00	252,200,000.00
GRAND TOTAL			252,200,000.00	252,200.000.00	252.200.000.00

\*\*\*\*CONTINUED ON NEXT PAGE\*\*\*\*

THE OPTIONS CLEARING COLLATERAL INVENTORY	CLEARING CORPORATION NVENTORY BY CMO		ACTIVITY DATE: 09/ SYSTEM DATE: 09/ REPORT-ID: 020	19/2008 CYC 19/2008 SYS	ACTIVITY DATE: 09/19/2008 CYCLE-ID: SYSTEM DATE: 09/19/2008 SYSTEM TIME: 21:02:22 REPORT-ID: 020000000353000740000109192008	CMO PAGE 3 CM PAGE 1
CMO: CLEARING MEMBER:	LEHMAN BROTHERS INC. 3ER: OCC 00074					
COLLATERAL TYPE:	YPE: CASH					
AT ID	ASSET MANAGER	SEG CASH	FACE VALUE	FV CURN	MARKET VALUE	COLLATERAL VALUE
O	BOFAUS6SXXX		162,681,324.65	USD	162,681,324.65	162,681,324.65
ĺt.	BOFAUS6SXXX		578,689,010.23	USD	578,689,010.23	578,689,010.23
$\overline{\mathbb{W}}$	BOFAUS6SXXX		255,919,157.59	USD	255,919,157.59	255,919,157.59
USD TOTAL			997,289,492.47		997,289,492.47	997,289,492.47
CM TOTAL			997,289,492.47		997,289,492.47	997,289,492.47

\*\*\*\*CONTINUED ON NEXT PAGE\*\*\*\*

THE OPTIONS CLEARING COF	CORPORATION BY CMO		ACTIVITY DATE: SYSTEM DATE: REPORT-ID:	TE: 09/19/2008 : 09/19/2008 02000000035	CYCLE-ID: SYSTEM TIME: 21:02:22 3000740000109192008	CMO PAGE 4 CM PAGE 2
CMO: CLEARING MEMBER: 00	LEHMAN BROTHERS OCC 00074	THERS INC.				
COLLATERAL TYPE: GO	GOVERNMENTS	S (GS & GE)				
ASSET PLGR MANAGER ACCT CUSIP	GOV CT TYP	V COUPON PE RATE	SUB MAT DATE TYPE	FV FACE VALUE CURN	N MARKET VALUE	COLLATERAL VALUE
AT: C ID: 912810FD5 CHASUS33XXX 912810FP5 CHASUS33XXX 912810FR4 CHASUS33XXX 912810FS2	FD5 GS BOND FR4 GS BOND FS2 GS BOND	ND 3.625 ND 2.375 ND 2.000	04/15/2028 PR 01/15/2025 PR 01/15/2026 PR	59,175,000 USD 175,000,000 USD 55,560,000 USD	96,873,025.50 207,135,250.00 58,872,487.20	92,029,374.23 196,778,487.50 55,928,862.84
AT: F ID: 912810FH6 CHASUS3XXX 912810FR4 CHASUS3XXX 912810FR4 CHASUS3XXX 912810FR4 CHASUS3XXX 912810FV4	FH6 GS BOND FR4 GS BOND FR4 GS BOND	AD 3.875 AD 2.375 AD 2.375 AD 1.750	04/15/2029 PR 01/15/2025 PR 01/15/2025 PR 01/15/2028 PR	86,585,000 USD 119,445,000 USD 26,260,000 USD 34,000,000 USD	144,880,082.95 141,378,685.35 31,082.123.80 32,720,580.00	137,636,078.80 134,309,751.08 29,528,017.61 31,084,551.00
AT: M ID: CHASUS33XXX 912810PV4	PV4 GS BOND	4D 1.750	01/15/2028 PR	85,770,000 USD	82,542,474.90	78,415,351.16
AT: Z ID: X 912795G88 CHASUS33XXX 912795H95 CHASUS33XXX 912795J28 CHASUS33XXX 912795J34 CHASUS33XXX 912795J34 CHASUS33XXX 912795J44 CHASUS33XXX 912795J49	388 GS BILL 195 GS BILL 1728 GS BILL 136 GS BILL 194 GS BILL 194 GS BILL 59 GS BILL		10/02/2008 PR 12/04/2008 PR 12/11/2008 PR 12/18/2008 PR 12/26/2008 PR 01/29/2009 PR	19,000,000 USD 42,000,000 USD 41,000,000 USD 14,500,000 USD 25,000,000 USD 28,000,000 USD 3,000,000 USD	18,996,200.00 41,869,800.00 40,901,600.00 14,466,650.00 27,868,400.00	18,901,219.00 41,660,451.00 40,697.092.00 14,394,316.75 24,773.012.50 27,729,058.00
GS TOTAL					967,466,259.70	926,832,116.47
GE TOTAL				0	00.0	- 10
USD TOTAL				814,295,000	967,466,259.70	926,832,116.47
CM TOTAL 814,295,000 967,466,259.70 926,832,116.47				814,295,000	967,466,259.70	926,832,116.47

THE OPTIONS CLEARING COLLATERAL INVENTORY	G CORPORATION Y BY CMO		M OUT	NCTIVITY DATE: SYSTEM DATE: REPORT-ID:	ACTIVITY DATE: 09/19/2008 CYCLE-ID: SYSTEM DATE: 09/19/2008 SYSTEM TIME: 21:02:22 REPORT-ID: 02000000353000740000109192008	-ID: M TIME: 21:02:22 10000109192008		CMO PAGE 5 CM PAGE 3
CMO: CLEARING MEMBER:	LEHMAN BROTHERS INC.	IRS INC.						
COLLATERAL TYPE:	MONEY MARKET FUNDS	FUNDS						
ASSET AT ID MANAGER	T GER ACCT	CUSIP	SEC	SEC CURN	SHARE QTY	MARKET VALUE	COLLATERAL VALUE	VALUE

NO DATA

\*\*\*\*CONTINUED ON NEXT PAGE\*\*\*

PPTIONS CLEARING CORPORATION TERAL INVENTORY BY CMO	CORPORATION BY CMO		ACTI SYST REPO	VITY DATE EM DATE: RT-ID:	: 09/19/ 09/19/ 020000	ACTIVITY DATE: 09/19/2008 CYCLE-ID: SYSTEM DATE: 09/19/2008 SYSTEM TIME: 21:02:22 REPORT-ID: 020000000353000740000109192008	:22	CMO PAGE 6 CM PAGE 4	
(ING MEMBER:	LEHMAN BROTHERS INC. OCC 00074	HERS INC.							
TERAL TYPE:	VALUED SECURITIES	RITIES							
ASSET ID MANAGER	PLGR ER ACCT	cusip	SEC RSTR SYMB	SEC B CURN	CLASS	EQ TYPE QU	UANTITY	MARKET VALUE	

NO DATA

\*\*\*\*CONTINUED ON NEXT PAGE\*\*\*

				THE OWN			020000000000000000000000000000000000000	0000100107	000	
CMO: CLEARING MEMBER:	LEHMAN BROT OCC 00074	BROTHERS	RS INC.							
COLLATERAL TYPE:	SPECIFIC	IC DEPOSIT	SITS				SERIES			SHARE QTY
AT ID	ASSET MANAGER	PLGR	CUSIP	SEC RSTR SYMB	SEC	OPT SYMB	C SER/CTR P DATE	STRIKE	EXP DATE	MARKET VALUE
C	DTCCUS33XXX	2669	67945J104	STX	USD	STX	C 01/17/2009	17 4/8	01/17/2009	28,100
O D	DICCUS33XXX	2669	67945J104	STX	USD	STX	C 12/20/2008	22 4/8	12/20/2008	361,085.00 50,500
O	DICCUS33XXX	2669	67945J104	STX	USD	STX	C 01/17/2009	25	01/17/2009	648,925.00
O I	DTCCUS33XXX	2146	001765106	AMR	USD	AMR	C 09/20/2008	10	09/20/2008	648
U	DTCCUS33XXX	2146	001765106	AMR	USD	AMR	C 11/22/2008	15	11/22/2008	1,035,200.00
D I	DTCCUS33XXX	2669	002896207	ANF	USD	ANF	C 11/22/2008	09	11/22/2008	· ·
U	DICCUS33XXX	2316	018490102	AGN	USD	AGN	C 09/20/2008	09	09/20/2008	582,120.00
υ	DTCCUS33XXX	2170	025537101	AEP	USD	AEP	C 01/17/2009	45	01/17/2009	176,040.00
U	DTCCUS33XXX	2669	026874107	AIG	USD	AIG	C 11/22/2008	88	11/22/2008	<u>.</u>
U	DTCCUS33XXX	2669	031162100	AMGN	USD	AMQ	C 10/18/2008	50	10/18/2008	133,980.00
U	DTCCUS33XXX	2669	031162100	AMGN	USD	YAA	C 10/18/2008	55	10/18/2008	131,934.00
U	DTCCUS33XXX	2669	031162100	AMGN	USD	YAA	C 09/20/2008	65	09/20/2008	493,
U	DTCCUS33XXX	2450	031162100	AMGN	USD	YAA	C 01/17/2009	75	01/17/2009	3,304,347.00
U	DTCCUS33XXX	2139	032511107	APC	USD	APC	C 09/20/2008	65	09/20/2008	6,146,925.00
U	DTCCUS33XXX	2139	032511107	APC	USD	APC	C 01/17/2009	7.0	01/17/2009	2,600,100.00
U	DTCCUS33XXX	2139	032511107	APC	USD	APC	C 01/17/2009	80	01/17/2009	1,300,050.00
U	DTCCUS33XXX	2316	037411105	APA	USD	APA	C 01/17/2009	100	01/17/2009	629,802.00 500
O	DTCCUS33XXX	2316	037411105	APA	USD	APA	C 01/17/2009	140	01/17/2009	60,575.00 1,500 181 725 00

CMO: CLEARING MEMBER: OCC 00074	SROTHERS 074	S INC.							
SPECIFIC	DEPOSIT	ITS				SERIES			SHARE QTY
ASSET MANAGER	PLGR	CUSIP	SEC RSTR SYMB	SEC	OPT SYMB	C SER/CTR P DATE	STRIKE	EXP DATE	MARKET VALUE
DTCCUS33XXX	2139	037833100	AAPL	USD	APV	C 10/18/2008	190	10/18/2008	1,000
DTCCUS33XXX	2139	03938L104	Ā	USD	MT	C 01/17/2009	40	01/17/2009	140,910.00
DTCCUS33XXX	2139	03938L104	TW	USD	Ħ	C 01/17/2009	09	01/17/2009	591,500.00
DTCCUS33XXX	0901	053611109	AVY	USD	AVY	C 09/20/2008	50	09/20/2008	1,508,000.00 15,000
DTCCUS33XXX	2316	055622104	ВР	USD	BP	C 01/17/2009	75	01/17/2009	698,250.00 12,600
DTCCUS33XXX	2316	060505104	BAC	USD	BAC	C 01/17/2009	40	01/17/2009	687,330.00
DTCCUS33XXX	2139	060505104	BAC	USD	BAC	C 01/17/2009	42 4/8	01/17/2009	787,080,000
DTCCUS33XXX	2139	067383109	BCR	nsp	BCR	C 01/17/2009	06	01/17/2009	22,488.00
DTCCUS33XXX	0901	086516101	BBY	USD	BBY	C 09/20/2008	50	09/20/2008	94,980.00
DTCCUS33XXX	0992	086516101	BBY	USD	BBY	C 09/20/2008	50	09/20/2008	269,685,00
DTCCUS33XXX	2170	097023105	BA	USD	8BA 1	2 C 09/12/2011	80	09/12/2011	1,327,680.00
DTCCUS33XXX	2669	109641100	EAT	USD	EAT	C 01/17/2009	22 4/8	01/17/2009	1,195,200.00
DTCCUS33XXX	2669	109641100	EAT	OSD	EAT	C 10/18/2008	22 4/8	10/18/2008	498,076,00
DTCCUS33XXX	2170	125509109	CI	USD	CI	C 01/17/2009	36 5/8	01/17/2009	ດັ່
DTCCUS33XXX	2669	125509109	CI	USD	CI	C 10/18/2008	50	10/18/2008	475,365.00
DTCCUS33XXX	2316	126650100	CVS	nsp	CVS	C 09/20/2008	37 4/8	09/20/2008	4,000
DTCCUS33XXX	2316	126650100	CVS	USD	CVS	C 11/22/2008	40	11/22/2008	
DTCCUS33XXX	2139	134429109	CPB	usp	CPB	C 01/17/2009	45	01/17/2009	28,888.00 1,100 42,460.00
			*	* * CONJ	****CONTINUED	ON NEXT PAGE****	*		

CMO PAGE

ACTIVITY DATE: 09/19/2008 CYCLE-ID: SYSTEM DATE: 09/19/2008 SYSTEM TIME: 21:02:22 REPORT-ID: 020000000353000740000109192008

THE OPTIONS CLEARING COLLATERAL INVENTORY	LEARING CORPORATION VENTORY BY CMO	AT ION		ACTIVITY SYSTEM D REPORT-I	DA ATE D:	 ы	09/19/2008 CYCLE-ID: 09/19/2008 SYSTEM TIME: 21:02: 020000000353000740000109192008	ID: TIME: 21 0000109192	21:02:22 192008	CMO PAGE 9 'CM PAGE 7
CMO: CLEARING MEMBER		LEHMAN BROTHERS OCC 00074	S INC.							
COLLATERAL TYPE:	PE: SPECIFIC	DE	POSITS				SERIES			SHARE QIY
AT ID	ASSET MANAGER	PLGR	CUSIP	SEC RSTR SYMB	SEC	OPT SYMB	C SER/CTR P DATE	STRIKE	EXP DATE	MARKET VALUE
O	DTCCUS33XXX	0992	143658300	TOO	USD	CCL	C 10/18/2008	40	10/18/2008	300
υ	DTCCUS33XXX	2316	166764100	CVX	USD	CVX	C 12/20/2008	100	12/20/2008	11,
υ	DTCCUS33XXX	2316	166764100	CVX	USD	CVX	C 09/20/2008	100	09/20/2008	122,920.00
U	DTCCUS33XXX	2316	166764100	CVX	USD	CVX	C 09/20/2008	115	09/20/2008	,
U	DTCCUS33XXX	2316	166764100	CVX	USD	CVX	C 09/20/2008	8 5	09/20/2008	35,120.00
υ	DTCCUS33XXX	2139	166764100	CVX	USD	CVX	C 01/17/2009	06	01/17/2009	43,900.00
U	DTCCUS33XXX	2316	166764100	CVX	USD	CVX	C 09/20/2008	95	09/20/2008	1/5,600.00
U	DTCCUS33XXX	2316	166764100	CVX	USD	CVX	C 01/17/2009	95	01/17/2009	149,260.00
U	DTCCUS33XXX	2669	171046105	CBK	USD	CBK	C 12/20/2008	10	12/20/2008	122,920.00
U	DTCCUS33XXX	2669	171046105	CBK	OSD	CBK	C 09/20/2008	10	09/20/2008	400,303.00
U	DTCCUS33XXX	2669	171046105	CBK	USD	CBK	C 12/20/2008	12 4/8	12/20/2008	605,
U	DTCCUS33XXX	2316	17275R102	CSCO	USD	CWY	C 01/17/2009	30	01/17/2009	1,314,462.00
U	DTCCUS33XXX	2139	17275R102	CSCO	USD	CWY	C 01/17/2009	30	01/17/2009	d
υ	DTCCUS33XXX	2669	172967101	υ	USD	U	C 09/20/2008	22 4/8	09/20/2008	46,151.00
U	DTCCUS33XXX	2316	172967101	U	USD	U	C 09/20/2008	22 4/8	09/20/2008	697,970.00
U	DTCCUS33XXX	2669	172967101	U	USD	S	C 09/20/2008	25	09/20/2008	9
U	DTCCUS33XXX	2669	172967101	υ	USD	U	C 01/17/2009	25	01/17/2009	24,780.00
U	DICCUS33XXX	2139	172967101	O	USD	U	C 01/17/2009	35	01/17/2009	644,280.00
EN PO450				*	* * CONT	****CONTINUED	ON NEXT PAGE****	*		

	;	,								
COLLATERAL TYPE:		SPECIFIC DEPO	SILS							
							SERIES			SHARE QIY
AT ID	ASSET MANAGER	PLGR ACCT	CUSIP	SEC RSTR SYMB	SEC	OPT SYMB	C SER/CTR P DATE	STRIKE	EXP DATE	MARKET VALUE
O	DICCUS33XXX	2316	189054109	CLX	USD	CLX	C 01/17/2009	70	01/17/2009	1,000
U	DTCCUS33XXX	2316	191216100	Š	USD	KO	C 01/17/2009	09	01/17/2009	62,820.00
D	DTCCUS33XXX	2316	192446102	CTSH	USD	UPU	C 09/20/2008	32 4/8	09/20/2008	52,720.00
	DTCCUS33XXX	2669	20030N101	CMCSA	USD	Ŏ20	C 01/17/2009	22 4/8	01/17/2009	138,164.00
	DTCCUS33XXX	2669	20030N101	CMCSA	USD	Ŏ C C C	C 04/18/2009	25	04/18/2009	1,923,959.00
	DICCUS33XXX	2669	20825C104	COP	USD	YRO	C 01/16/2010	110	01/16/2010	844,968.00
	DTCCUS33XXX	2316	20825C104	COP	USD	COP	C 11/22/2008	06	11/22/2008	1,801,130.00
	DTCCUS33XXX	2316	20825C104	COP	USD	COP	C 09/20/2008	06	09/20/2008	31,324.00
	DTCCUS33XXX	2316	20825C104	COP	USD	COP	C 09/20/2008	95	09/20/2008	164,451.00
	DTCCUS33XXX	2316	210371100	CEG	USD	CEG	C 09/20/2008	70	09/20/2008	117,465.00
	DTCCUS33XXX	2146	210795308	CAL	USD	CAL	C 09/20/2008	15	09/20/2008	25,760.00
	DTCCUS33XXX	2146	210795308	CAL	USD	CAL	C 09/20/2008	17 4/8	09/20/2008	506,000.00
	DTCCUS33XXX	2316	219350105	GLW	USD	GLW	C 02/21/2009	20	02/21/2009	506,000,00
	DTCCUS33XXX	2316	244199105	DE	USD	DE	C 09/20/2008	70	09/20/2008	5,127.00
	DTCCUS33XXX	1660	244199105	DE	USD	DE	C 09/20/2008	80	09/20/2008	316,900.00
	DTCCUS33XXX	2669	24702R101	DELL	USD	DLY	C 01/17/2009	20	01/17/2009	4,753,500.00
	DTCCUS33XXX	2803	253651103	DBD	USD	DBD	C 09/20/2008	40	09/20/2008	262,754.00
	DTCCUS33XXX	2669	256746108	DLTR	USD	DÕO	C 11/22/2008	3.55	11/22/2008	411,240.00 42,100 1 582 118 00
ENP0450				* *	* * CONT	****CONTINUED	ON NEXT PAGE****	* *		

CMO PAGE 10 CM PAGE 8

ACTIVITY DATE: 09/19/2008 CYCLE-ID: SYSTEM DATE: 09/19/2008 SYSTEM TIME: 21:02:22 REPORT-ID: 020000000353000740000109192008

LEHMAN BROTHERS INC. OCC 00074

CLEARING MEMBER:

THE OPTIONS CLEARING COLLATERAL INVENTORY	LEARING CORPORATION VENTORY BY CMO	NOIIV		ACTIVITY SYSTEM DA REPORT-ID	ACTIVITY DATE: SYSTEM DATE: REPORT-ID:		09/19/2008 CYCLE-ID: 09/19/2008 SYSTEM TIME: 21:02: 02000000353000740000109192008	ID: TIME: 2] 300010919	21:02:22 192008	CMO PAGE 11 CM PAGE 9
CMO: CLEARING MEMBER:		LEHMAN BROTHERS OCC 00074	RS INC.							
COLLATERAL TYPE:	PE: SPECIFIC	Ω	EPOSITS				SERIES			SHARE QTY
AT ID	ASSET MANAGER	PLGR	CUSIP RS	SEC RSTR SYMB	SEC	OPT SYMB	C SER/CTR P DATE	STRIKE	EXP DATE	MARKET VALUE
O	DTCCUS33XXX	2139	263534109	QQ	USD	DD	C 10/18/2008	45	10/18/2008	10,000
υ	DICCUS33XXX	2316	294549100	EQT	USD	EQT	C 09/20/2008	09	09/20/2008	480,400.00 16,000
D	DTCCUS33XXX	2316	294549100	EQT	USD	EQT	C 09/20/2008	65	09/20/2008	687,520.00
U	DTCCUS33XXX	2316	30231G102	XOM	USD	XOM	C 10/18/2008	100	10/18/2008	12,891.00
υ	DTCCUS33XXX	2316	30231G102	XOM	USD	XOM	C 01/17/2009	100	01/17/2009	541,348.00
υ	DTCCUS33XXX	2139	30231G102	MOX	USD	MXO	C 01/16/2010	100	01/16/2010	3,271,971.00
U	DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C 01/17/2009	75	01/17/2009	829
U	DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C 01/17/2009	80	01/17/2009	1,321,526.00
U	DTCCUS33XXX	2316	30231G102	MOX	USD	XOM	C 09/20/2008	80	09/20/2008	222,908.00
U	DICCUS33XXX	2316	30231G102	XOM	USD	XOM	C 01/17/2009	06	01/17/2009	47,766.00
U	DICCUS33XXX	2139	30231G102	XOM	USD	XOM	C 10/18/2008	06	10/18/2008	-
U	DTCCUS33XXX	2139	30231G102	XOM	USD	XOM	C 01/17/2009	06	01/17/2009	95,532.00
U	DTCCUS33XXX	2039	30231G102	XOM	USD	XOM	C 01/17/2009	06	01/17/2009	ດັ
U	DTCCUS33XXX	2039	30231G102	XOM	USD	XOM	C 01/17/2009	95	01/17/2009	ດັ່
U	DTCCUS33XXX	2170	30231G102	XOM	USD	XOM	C 01/17/2009	95	01/17/2009	
U	DTCCUS33XXX	2316	302571104	FPL	USD	FPL	C 09/20/2008	09	09/20/2008	159,220.00
U	DTCCUS33XXX	2669	313400301	FRE	USD	FRE	C 10/18/2008	14	10/18/2008	167,910.00
U	DTCCUS33XXX	2669	313400301	FRE	usp	FRE	C 10/18/2008	15	10/18/2008	20,515,00 55,600 30,580.00
EN PO450				*	GEUNT TNUE	TNUED	****EUVA LXEN NO	** **		

Produces	Part   Part	CMO: CLEARING MEMBER:	MBER:	LEHMAN BROTHE OCC 00074	AN BROTHER 00074	RS INC.							
PLGR         PLGR         SEC         SEC         OPT         C SER/CTR         STRIKE         DATE         PARE           XXXX         2669         313586109         FNM         USD         FNM         C 09/20/2008         28         09/20/2008           XXXX         2669         313586109         FNM         USD         FNM         C 12/20/2008         28         10/18/2008           XXXX         2669         31428X106         FDX         USD         FDX         C 10/18/2008         85         10/18/2008           XXXX         2669         31428X106         FDX         USD         FDX         C 10/18/2008         85         10/18/2008           XXXX         2669         31428X106         FDX         USD         FDX         C 10/11/2009         90         01/17/2009           XXXX         2316         34604103         GE         USD         GC         C 12/20/2008         32         4/8         01/17/2009           XXXX         2316         369604103         GE         USD         GC         C 12/20/2008         32         4/8         01/17/2009           XXXX         2316         369604103         GE         USD         GC         C 09/20/2008 <th>  PLGR</th> <th>H</th> <th>TYPE:</th> <th>SPECIFI</th> <th>DEPC</th> <th>SITS</th> <th></th> <th></th> <th></th> <th>SERIES</th> <th></th> <th></th> <th></th>	PLGR	H	TYPE:	SPECIFI	DEPC	SITS				SERIES			
2669         31386109         FNM         USD         FNM         C 09/20/2008         28         09/20/2008           2669         313586109         FNM         USD         FNM         C 12/20/2008         28         12/20/2008           2669         31428X106         FDX         USD         FDX         C 10/18/2008         85         10/18/2008           2319         31428X106         FDX         USD         FDX         C 10/18/2008         85         10/18/2008           2316         31428X106         FDX         USD         FDX         C 10/17/2009         90         11/17/2009           2316         354613101         BEN         USD         FCX         C 09/20/2008         10         11/17/2009           2316         35604103         GE         USD         GE         C 12/20/2008         32         4/8         01/17/2009           2316         369604103         GE         USD         GE         C 09/20/2008         32         4/8         01/17/2009           2316         369604103         GE         USD         GE         C 01/17/2009         37         4/8         01/17/2009           2316         369604103         GE         USD         <	2669 313586109 FNM USD FNM C 12/20/2008 28 12/20/2008 1 1,01 2669 31428X106 FDX USD FDX C 10/18/2008 85 10/18/2008 1 1,01 2669 31428X106 FDX USD FDX C 10/18/2008 85 10/18/2008 1 1,01 2669 31428X106 FDX USD FDX C 10/18/2008 85 10/18/2008 1 1,01 2669 31428X106 FDX USD FDX C 10/18/2008 85 10/18/2008 2 1 1,01 2316 354613101 BEN USD FDX C 01/17/2009 1 0 01/17/2009 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		ASSET MANAGE	K	PLGR	CUSIP		SEC		SER/CT DATE	STRIKE	EXP DATE	
2669         313586109         FNM         USD         FNM         C 12/20/2008         28         12/20/2008           2669         31428X106         FDX         USD         FDX         C 10/18/2008         85         10/18/2008           2319         31428X106         FDX         USD         FDX         C 10/18/2008         85         10/18/2008           2316         31428X106         FDX         USD         FDX         C 10/11/2009         90         01/17/2009           2316         354613101         BEN         USD         EC         C 01/17/2009         130         01/17/2009           2316         35611D857         FCX         USD         GE         C 12/20/2008         10         11/12/2009           2316         35604103         GE         USD         GE         C 01/17/2009         32         4/8         01/17/2009           2316         369604103         GE         USD         GE         C 01/17/2009         37         4/8         01/17/2009           2316         369604103         GE         USD         GE         C 01/17/2009         37         4/8         01/17/2009           2316         369604103         GE         USD         <	2669         313586109         FNM         USD         FNM         C 12/20/2008         28         12/20/2008           2669         31428X106         FDX         USD         FDX         C 10/18/2008         85         10/18/2008           2319         31428X106         FDX         USD         FDX         C 10/18/2008         85         10/18/2008           2316         31428X106         FDX         USD         FDX         C 10/17/2009         90         01/17/2009           2316         356413101         BEM         USD         FCX         C 09/20/2008         100         09/20/2008           2316         356710857         FCX         USD         GE         C 12/20/2008         32         4/8         01/17/2009           2316         369604103         GE         USD         GE         C 09/20/2008         32         4/8         01/17/2009           2316         369604103         GE         USD         GE         C 09/20/2008         37         4/8         01/17/2009           2316         369604103         GE         USD         GE         C 09/20/2008         37         4/8         01/17/2009           2316         369604103         GE	1	DICCUS	33XXX	2669	358610	FNM	USD	FNM		28	09/20/2008	
2669         31428X106         FDX         C 10/18/2008         85         10/18/2008         1,00           2319         31428X106         FDX         C 10/18/2008         85         10/18/2008         1,00           2669         31428X106         FDX         C 10/11/2009         90         01/17/2009         22           2669         31428X106         FDX         C 01/17/2009         130         01/17/2009         90           2316         354613101         BEN         USD         FCX         C 09/20/2008         100         01/17/2009         90           2316         3569604103         GE         USD         GE         C 12/20/2008         32         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C 09/20/2008         35         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C 09/20/2008         37         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C 09/20/2008         37         4/8         01/17/2009         37           2316         369604103 <t< td=""><td>2669         31428X106         FDX         USD         FDX         C 10/18/2008         85         10/18/2008         1,00           2319         31428X106         FDX         USD         FDX         C 10/18/2008         85         10/18/2008         1,00           2669         31428X106         FDX         USD         FDX         C 01/17/2009         90         01/17/2009         90           2316         354613101         BEN         USD         FCX         C 09/20/2008         100         09/20/2008         90           2316         35604103         GE         USD         GE         C 12/20/2008         32         12/20/2008         33           2316         369604103         GE         USD         GE         C 09/20/2008         35         4/8         01/17/2009         91           2316         369604103         GE         USD         GE         C 09/20/2008         35         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C 09/20/2008         35         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C 09/20/2008</td><td></td><td>DICCUS</td><td>133XXX</td><td>2669</td><td>13</td><td>FNM</td><td>USD</td><td>FNM</td><td></td><td>28</td><td>12/20/2008</td><td>25,806.00</td></t<>	2669         31428X106         FDX         USD         FDX         C 10/18/2008         85         10/18/2008         1,00           2319         31428X106         FDX         USD         FDX         C 10/18/2008         85         10/18/2008         1,00           2669         31428X106         FDX         USD         FDX         C 01/17/2009         90         01/17/2009         90           2316         354613101         BEN         USD         FCX         C 09/20/2008         100         09/20/2008         90           2316         35604103         GE         USD         GE         C 12/20/2008         32         12/20/2008         33           2316         369604103         GE         USD         GE         C 09/20/2008         35         4/8         01/17/2009         91           2316         369604103         GE         USD         GE         C 09/20/2008         35         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C 09/20/2008         35         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C 09/20/2008		DICCUS	133XXX	2669	13	FNM	USD	FNM		28	12/20/2008	25,806.00
2319         31428X106         FDX         USD         FDX         C 10/18/2008         85         10/18/2008         1,00           2669         31428X106         FDX         USD         FDX         C 01/17/2009         90         01/17/2009         90           2316         354613101         BEN         USD         BEN         C 01/17/2009         100         09/20/2008         90           2316         369604103         GE         USD         GE         C 01/17/2009         32         4/8         01/17/2009         90           2316         369604103         GE         USD         GE         C 01/17/2009         32         4/8         01/17/2009         90           2316         369604103         GE         USD         GE         C 09/20/2008         35         09/20/2008         36           2316         369604103         GE         USD         GE         C 09/20/2008         37         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C 09/20/2008         37         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C 09	2319         31428X106         FDX         USD         FDX         C 10/19/2008         85         10/18/2008         1,00           2669         31428X106         FDX         C 01/17/2009         90         01/17/2009         22           2316         354613101         BEN         USD         BEH         C 01/17/2009         130         01/17/2009         90           2316         354613101         BEN         USD         BEH         C 01/17/2009         130         01/17/2009         90           2316         35601D857         ECX         USD         GE         C 09/20/2008         32         4/8         01/17/2009         90           2316         369604103         GE         USD         GE         C 09/20/2008         32         4/8         01/17/2009         33           2316         369604103         GE         USD         GE         C 09/20/2008         35         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C 09/20/2008         39         09/20/2008         36           2316         369604103         GE         USD         GE         C 09/20/2008         40         09/20/2008 <td></td> <td>DTCCUS</td> <td>33XXX</td> <td>2669</td> <td>31428X106</td> <td>FDX</td> <td>USD</td> <td>FDX</td> <td></td> <td>85</td> <td>10/18/2008</td> <td>23,736.00</td>		DTCCUS	33XXX	2669	31428X106	FDX	USD	FDX		85	10/18/2008	23,736.00
2669         31428X106         FDX         C 01/17/2009         90         01/17/2009         91           2316         354613101         BEN         USD         BEH         C 01/17/2009         130         01/17/2009         91           2316         35671D857         FCX         USD         GE         C 09/20/2008         32         12/20/2008         93           2316         369604103         GE         USD         GE         C 01/17/2009         32         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C 01/17/2009         37         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C 01/17/2009         37         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C 09/20/2008         37         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C 09/20/2008         40         09/20/2008         36           2316         369604103         GE         USD         GE         C 01/17/2009         42 <td< td=""><td>2669         31428X106         FDX         C 01/17/2009         90         01/17/2009         22           2316         354613101         BEN         USD         BEH         C 01/17/2009         130         01/17/2009         91           2316         354613101         BEN         USD         GE         C 09/20/2008         100         09/20/2008         91           2316         369604103         GE         USD         GE         C 01/17/2009         32         4/8         01/17/2009         32           2316         369604103         GE         USD         GE         C 01/17/2009         32         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C 01/17/2009         37         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C 09/20/2008         37         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C 09/20/2008         39         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C 09/20/2008         &lt;</td><td></td><td>DICCUS</td><td>133XXX</td><td>2319</td><td>31428X106</td><td>FDX</td><td>USD</td><td>FDX</td><td></td><td>85</td><td>10/18/2008</td><td>1,017,904.00</td></td<>	2669         31428X106         FDX         C 01/17/2009         90         01/17/2009         22           2316         354613101         BEN         USD         BEH         C 01/17/2009         130         01/17/2009         91           2316         354613101         BEN         USD         GE         C 09/20/2008         100         09/20/2008         91           2316         369604103         GE         USD         GE         C 01/17/2009         32         4/8         01/17/2009         32           2316         369604103         GE         USD         GE         C 01/17/2009         32         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C 01/17/2009         37         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C 09/20/2008         37         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C 09/20/2008         39         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C 09/20/2008         <		DICCUS	133XXX	2319	31428X106	FDX	USD	FDX		85	10/18/2008	1,017,904.00
2316         354613101         BEN         USD         BEH         C 01/17/2009         130         01/17/2009         99           2316         35671D857         FCX         USD         GE         C 02/20/2008         100         09/20/2008         32         12/20/2008         32           2316         369604103         GE         USD         GE         C 01/17/2009         32         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C 01/17/2009         37         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C 01/17/2009         37         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C 09/20/2008         37         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C 09/20/2008         39         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C 09/20/2008         39         40         09/20/2008           2139         369604103	2316         354613101         BEN         USD         BEH         C         01/17/2009         130         01/17/2009         99           2316         35671D857         FCX         USD         FCX         C         09/20/2008         100         09/20/2008         99           2316         369604103         GE         USD         GE         C         12/20/2008         32         12/20/2008         36           2316         369604103         GE         USD         GE         C         01/17/2009         32         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C         09/20/2008         35         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C         09/20/2008         37         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C         09/20/2008         39         09/20/2008           2316         369604103         GE         USD         GE         C         09/20/2008         39         09/20/2008           2316         369604103		DICCUS	33XXX	2669	31428X106	FDX	USD	FDX		06	01/17/2009	234,208.00 10,200
2316         35671D857         FCX         USD         FCX         C 09/20/2008         32         12/20/2008         34           2316         369604103         GE         USD         GE         C 12/20/2008         32         4/8         01/17/2009         34           2316         369604103         GE         USD         GE         C 01/17/2009         37         4/8         01/17/2009         10           2316         369604103         GE         USD         GE         C 01/17/2009         37         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C 09/20/2008         37         4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C 09/20/2008         39         09/20/2008         36           2316         369604103         GE         USD         GE         C 09/20/2008         39         09/20/2008           2316         369604103         GE         USD         GE         C 09/20/2008         39         09/20/2008           2316         369604103         GE         USD         GE         C 09/20/2008         40         4	2316       35671D857       FCX       USD       FCX       C 09/20/2008       100       09/20/2008         2316       369604103       GE       USD       GE       C 12/20/2008       32       4/8       01/17/2009         2316       369604103       GE       USD       GE       C 01/17/2009       37       4/8       01/17/2009         2139       369604103       GE       USD       GE       C 09/20/2008       37       4/8       01/17/2009         2316       369604103       GE       USD       GE       C 09/20/2008       37       4/8       01/17/2009         2316       369604103       GE       USD       GE       C 09/20/2008       37       4/8       01/17/2009         2316       369604103       GE       USD       GE       C 09/20/2008       39       09/20/2008         2316       369604103       GE       USD       GE       C 09/20/2008       40       09/20/2008         2316       37733M105       GE       USD       GE       C 01/17/2009       42       4/8       01/17/2009         2316       37733M105       GS       USD       GPY       C 09/20/2008       180       09/20/2008      <		DICCUS	33XXX	2316	354613101	BEN	USD	BEH		130	01/17/2009	8,816
2316         369604103         GE         USD         GE         C 12/20/2008         32         12/20/2008         36           2316         369604103         GE         USD         GE         C 01/17/2009         32 4/8         01/17/2009         10           2316         369604103         GE         USD         GE         C 09/20/2008         35 4/8         01/17/2009         10           2139         369604103         GE         USD         GE         C 09/20/2008         37 4/8         01/17/2009         31           2316         369604103         GE         USD         GE         C 09/20/2008         39 09/20/2008         39 09/20/2008         31           2316         369604103         GE         USD         GE         C 09/20/2008         40 09/20/2008         30         30/20/2008           2316         369604103         GE         USD         GE         C 09/20/2008         40 09/20/2008         30         30/20/2008           2316         369604103         GE         USD         GE         C 09/20/2008         40 4/8         01/17/2009           2316         37733M105         GSK         USD         GFX         C 09/20/2008         180         09/20/2008 </td <td>2316       369604103       GE       USD       GE       C 12/20/2008       32       4/8       11/7/2009       34         2316       369604103       GE       USD       GE       C 04/20/2008       35       99/20/2008       36         2316       369604103       GE       USD       GE       C 09/20/2008       37       4/8       01/17/2009       36         2316       369604103       GE       USD       GE       C 09/20/2008       37       4/8       01/17/2009       36         2316       369604103       GE       USD       GE       C 09/20/2008       39       09/20/2008       38         2316       369604103       GE       USD       GE       C 09/20/2008       40       09/20/2008         2316       369604103       GE       USD       GE       C 01/17/2009       42       4/8       01/17/2009         2316       369604103       GE       USD       GE       C 01/17/2009       42       4/8       01/17/2009         2316       369604103       GE       USD       GE       C 01/17/2009       42       4/8       01/17/2009         2316       38141G104       GS       USD       GPY</td> <td></td> <td>DICCUS</td> <td>33XXX</td> <td>2316</td> <td>35671D857</td> <td>FCX</td> <td>USD</td> <td>FCX</td> <td></td> <td>100</td> <td>09/20/2008</td> <td>64,800.00</td>	2316       369604103       GE       USD       GE       C 12/20/2008       32       4/8       11/7/2009       34         2316       369604103       GE       USD       GE       C 04/20/2008       35       99/20/2008       36         2316       369604103       GE       USD       GE       C 09/20/2008       37       4/8       01/17/2009       36         2316       369604103       GE       USD       GE       C 09/20/2008       37       4/8       01/17/2009       36         2316       369604103       GE       USD       GE       C 09/20/2008       39       09/20/2008       38         2316       369604103       GE       USD       GE       C 09/20/2008       40       09/20/2008         2316       369604103       GE       USD       GE       C 01/17/2009       42       4/8       01/17/2009         2316       369604103       GE       USD       GE       C 01/17/2009       42       4/8       01/17/2009         2316       369604103       GE       USD       GE       C 01/17/2009       42       4/8       01/17/2009         2316       38141G104       GS       USD       GPY		DICCUS	33XXX	2316	35671D857	FCX	USD	FCX		100	09/20/2008	64,800.00
2316         369604103         GE         USD         GE         C 01/17/2009         32 4/8         01/17/2009         36           2316         369604103         GE         USD         GE         C 09/20/2008         35 4/8         01/17/2009         10           2316         369604103         GE         USD         GE         C 09/20/2008         37 4/8         09/20/2008         36           2316         369604103         GE         USD         GE         C 09/20/2008         40         09/20/2008         37           2316         369604103         GE         USD         GE         C 09/20/2008         40         09/20/2008         36           2316         369604103         GE         USD         GE         C 01/17/2009         42 4/8         01/17/2009         22           2316         37733W105         GS         USD         GE         C 01/17/2009         52 4/8         11/22/2008         23           2316         38141G104         GS         USD         GPY         C 01/17/2009         20         17/17/2009         22	2316       369604103       GE       USD       GE       C 01/17/2009       32 4/8       01/17/2009       10         2316       369604103       GE       USD       GE       C 01/17/2009       37 4/8       01/17/2009       10         2316       369604103       GE       USD       GE       C 01/17/2009       37 4/8       01/17/2009       36         2316       369604103       GE       USD       GE       C 09/20/2008       40       09/20/2008       36         2316       369604103       GE       USD       GE       C 09/20/2008       40       09/20/2008       36         2316       369604103       GE       USD       GE       C 01/17/2009       42 4/8       11/17/2009         2316       37733W105       GS       USD       GSK       C 11/22/2008       52 4/8       11/22/2008         2669       38141G104       GS       USD       GPY       C 09/20/2008       180       09/20/2008         2669       38141G104       GS       USD       GPY       C 01/17/2009       20       01/17/2009		DICCUS	33XXX	2316	369604103	GE	USD	GE.		32	12/20/2008	58,816.00
2316         369604103         GE         USD         GE         C 09/20/2008         35         09/20/2008           2139         369604103         GE         USD         GE         C 01/17/2009         37 4/8         01/17/2009         37           2316         369604103         GE         USD         GE         C 09/20/2008         39         09/20/2008         36           2316         369604103         GE         USD         GE         C 09/20/2008         40         09/20/2008         36           2139         369604103         GE         USD         GE         C 01/17/2009         42 4/8         01/17/2009         21           2139         369604103         GE         USD         GE         C 01/17/2009         42 4/8         01/17/2009           2316         37733W105         GSK         USD         GSK         C 11/22/2008         52 4/8         11/22/2008         23           2669         38141G104         GS         USD         GPY         C 09/20/2009         20         01/17/2009         776	2316       369604103       GE       USD       GE       C 09/20/2008       35       09/20/2008         2139       369604103       GE       USD       GE       C 01/17/2009       37 4/8       01/17/2009         2316       369604103       GE       USD       GE       C 09/20/2008       39       09/20/2008         2316       369604103       GE       USD       GE       C 09/20/2008       40       09/20/2008         2139       369604103       GE       USD       GE       C 01/17/2009       42 4/8       01/17/2009         2139       369604103       GE       USD       GSK       C 11/22/2008       52 4/8       11/22/2008         2316       37733W105       GSK       USD       GSK       C 11/22/2008       180       09/20/2008         236       38141G104       GS       USD       GPY       C 01/17/2009       200       01/17/2009         2669       38141G104       GS       USD       GPY       C 01/17/2009       200       01/17/2009		DICCUS	33XXX	2316	369604103	GE	USD	GE			01/17/2009	ທ໌ :
2316         369604103         GE         USD         GE         C 01/17/2009         37 4/8         01/17/2009         37           2316         369604103         GE         USD         GE         C 09/20/2008         39         09/20/2008           2316         369604103         GE         USD         GE         C 09/20/2008         40         09/20/2008           2139         369604103         GE         USD         GE         C 01/17/2009         42 4/8         01/17/2009           2316         37733W105         GSK         USD         GSK         C 11/22/2008         52 4/8         11/22/2008           2316         38141G104         GS         USD         GPY         C 09/20/2009         11/22/2008           2669         38141G104         GS         USD         GPY         C 01/17/2009         20	2316       369604103       GE       USD       GE       C 01/17/2009       37 4/8       01/17/2009       36         2316       369604103       GE       USD       GE       C 09/20/2008       40       09/20/2008         2316       369604103       GE       USD       GE       C 09/20/2008       40       09/20/2008         2139       369604103       GE       USD       GE       C 01/17/2009       42 4/8       01/17/2009         2316       37733W105       GSK       USD       GSK       C 11/22/2008       52 4/8       11/22/2008         2316       38141G104       GS       USD       GPY       C 09/20/2008       180       09/20/2008         2669       38141G104       GS       USD       GPY       C 01/17/2009       20       01/17/2009		DICCUS	33XXX	2316	369604103	GE .	USD	GE		35	09/20/2008	_ ,
2316       369604103       GE       USD       GE       C 09/20/2008       37 4/8       09/20/2008         2316       369604103       GE       USD       GE       C 09/20/2008       40       09/20/2008         2316       369604103       GE       USD       GE       C 01/17/2009       42 4/8       01/17/2009         2139       369604103       GE       USD       GE       C 01/17/2009       42 4/8       01/17/2009         2316       37733W105       GSK       USD       GFX       C 09/20/2008       52 4/8       11/22/2008         2316       38141G104       GS       USD       GFY       C 01/17/2009       200       01/17/2009	2316       369604103       GE       USD       GE       C 09/20/2008       37 4/8       09/20/2008         2316       369604103       GE       USD       GE       C 09/20/2008       40       09/20/2008         2316       369604103       GE       USD       GE       C 01/17/2009       42 4/8       01/17/2009         2316       37733W105       GSK       USD       GFX       C 11/22/2008       52 4/8       11/22/2008         2316       38141G104       GS       USD       GPY       C 09/20/2008       180       09/20/2008         2669       38141G104       GS       USD       GPY       C 01/17/2009       200       01/17/2009		DICCUS	33XXX	2139	369604103	GE	USD	H			01/17/2009	
2316       369604103       GE       USD       GE       C 09/20/2008       39       09/20/2008         2316       369604103       GE       USD       GE       C 01/17/2009       40       09/20/2008         2139       369604103       GE       USD       GE       C 01/17/2009       42 4/8       01/17/2009         2316       37733W105       GSK       USD       GSK       C 11/22/2008       52 4/8       11/22/2008         2316       38141G104       GS       USD       GPY       C 09/20/2009       180       09/20/2008         2669       38141G104       GS       USD       GPY       C 01/17/2009       200       01/17/2009	2316       369604103       GE       USD       GE       C 09/20/2008       39       09/20/2008         2316       369604103       GE       USD       GE       C 01/17/2009       42       4/8       01/17/2009         2316       37733W105       GSK       USD       GSK       C 11/22/2008       52       4/8       11/22/2008         2316       38141G104       GS       USD       GPY       C 09/20/2008       180       09/20/2008         2669       38141G104       GS       USD       GPY       C 01/17/2009       200       01/17/2009		DICCUS	33XXX	2316	369604103	GE	USD	GE			09/20/2008	51,3
2316       369604103       GE       USD       GE       C 09/20/2008       40       09/20/2008         2139       369604103       GE       USD       GE       C 01/17/2009       42 4/8       01/17/2009         2316       37733W105       GSK       USD       GSK       C 11/22/2008       52 4/8       11/22/2008         2316       38141G104       GS       USD       GPY       C 09/20/2008       180       09/20/2008         2669       38141G104       GS       USD       GPY       C 01/17/2009       200       01/17/2009	2316 369604103 GE USD GE C 09/20/2008 40 09/20/2008 2139 369604103 GE USD GE C 01/17/2009 42 4/8 01/17/2009 2316 37733W105 GSK USD GSK C 11/22/2008 52 4/8 11/22/2008 2316 38141G104 GS USD GPY C 09/20/2008 180 09/20/2008 2669 38141G104 GS USD GPY C 01/17/2009 200 01/17/2009 7		DICCUS	33XXX	2316	369604103	GE	USD	GE		39	09/20/2008	26,620.00
2139 369604103 GE USD GE C 01/17/2009 42 4/8 01/17/2009 2316 37733W105 GSK USD GSK C 11/22/2008 52 4/8 11/22/2008 2316 38141G104 GS USD GPY C 09/20/2008 180 09/20/2008 2669 38141G104 GS USD GPY C 01/17/2009 200 01/17/2009	2316 37733W105 GE USD GE C 01/17/2009 42 4/8 01/17/2009 2316 37733W105 GSK USD GFX C 11/22/2008 52 4/8 11/22/2008 2316 38141G104 GS USD GFY C 09/20/2008 180 09/20/2008 2669 38141G104 GS USD GFY C 01/17/2009 200 01/17/2009 7		DICCUS	33XXX	2316	369604103	GE	USD	Œ		40	09/20/2008	26,620.00
2316 37733W105 GSK USD GSK C 11/22/2008 52 4/8 11/22/2008 235,9 235,9 235,9 235,9 235,9 235,9 235,9 235,9 235,9 235,9 235,9 235,9 235,9 235,9 235,9 235,9 235,9 235,9 235,9 235,9 235,9 235,9 235,9 235,9 235,9 235,9 235,9 235,9 235,9 235,9 235,9 235,9 235,9 25,0 25,0 25,0 25,0 25,0 25,0 25,0 25,0	2316 37733W105 GSK USD GSK C 11/22/2008 52 4/8 11/22/2008 235,9 235,9 235,9 235,9 64,9 38141G104 GS USD GPY C 09/20/2009 200 01/17/2009 765,8 765,8		DICCUS	33XXX	2139	6960410	GE	USD	GE		4	01/17/2009	63,888.00
235,5 235,5 2316 38141G104 GS USD GPY C 01/17/2009 200 01/17/2009 765,6	2316 38141G104 GS USD GPY C 09/20/2008 180 09/20/2008 64,9 2669 38141G104 GS USD GPY C 01/17/2009 200 01/17/2009 765,8		DICCUS	33XXX	2316	37733W105	GSK	USD	GSK			11/22/2008	
2669 38141G104 GS USD GPY C 01/17/2009 200 01/17/2009	2669 38141G104 GS USD GPY C 01/17/2009 200 01/17/2009 76		DICCUS	33XXX	2316	38141G104	ଓଓ	USD	GPY		180	09/20/2008	35,
	N NEXT DAGE***		DICCUS	33XXX	2669	38141G104	GS	USD	GPY		200	01/17/2009	~ w

CMO PAGE 12 CM PAGE 10

ACTIVITY DATE: 09/19/2008 CYCLE-ID: SYSTEM DATE: 09/19/2008 SYSTEM TIME: 21:02:22 REPORT-ID: 020000000353000740000109192008

CLEARING MEMBER:  COLLATERAL TYPE:  ASSET AT ID MANAGER						020026 T60100014 00007700 78	000000000	82008	
LLATERAL TYPE ID	LEHMAN BROTH OCC 00074	IERS INC.							
ID	SPECIFIC DEP	OSILS				SERIES			SHARE QIY
	PLGR IR ACCT	CUSIP	SEC RSTR SYMB	SEC	OPT SYMB	C SER/CTR P DATE	STRIKE	EXP DATE	MARKET VALUE
DICCUS33XXX	33XXX 2669	38141G104	GS	USD	GPY	C 04/18/2009	200	04/18/2009	
DICCUS33XXX	33XXX 2669	38141G104	GS	USD	GPY	C 10/18/2008	200	10/18/2008	558,140.00 8,300
DICCUS33XXX	33XXX 2316	38259P508	9009	USD	GOP	C 09/20/2008	550	09/20/2008	1,077,340.00
DICCUS33XXX	33XXX 0901	416515104	HIG	USD	HIG	C 09/20/2008	. 65	09/20/2008	179,660.00
DICCUS33XXX	33XXX 2316	428236103	МРО	USD	HPQ	C 11/22/2008	50	11/22/2008	2,608,095.00 2,000
DICCUS33XXX	33XXX 2316	436440101	HOLX	USD	OHX	C 01/17/2009	20	01/17/2009	96,520.00
DICCUS33XXX	33XXX 2316	436440101	HOLX	USD	XHÖ	C 12/20/2008	22 4/8	12/20/2008	64,878.00
DICCUS33XXX	33XXX 2316	436440101	HOLX	USD	XHŎ	C 01/17/2009	30	01/17/2009	19,660.00
DICCUS33XXX	33XXX 2669	437076102	QH.	USD	유	C 11/22/2008	27 4/8	11/22/2008	344,050.00
DICCUS33XXX	33XXX 2316	437076102	QH	USD	유	C 09/20/2008	27 4/8	09/20/2008	361,284.00
DICCUS33XXX	33XXX 2316	437076102	QH	USD	R	C 11/22/2008	30	11/22/2008	191,590.00
DICCUS33XXX	33XXX 2316	437076102	CH	USD	HD	C 01/17/2009	32 4/8	01/17/2009	68,425.00
DICCUS33XXX	33XXX 2316	437076102	ПH	USD	MHD	C 01/16/2010	35	01/16/2010	54,740.00
DICCUS33XXX	33XXX 2316	438128308	HMC	USD	HMC	C 10/18/2008	35	10/18/2008	27,370.00 1,800
DICCUS33XXX	33XXX 2316	438516106	HON	USD	HON	C 09/20/2008	65	09/20/2008	
DICCUS33XXX	33XXX 2316	458140100	INTC	USD	ÕNI	C 10/18/2008	25	10/18/2008	294,580.00
DICCUS33XXX	33XXX 2139	458140100	INTC	USD	ŎNI	C 01/17/2009	30	01/17/2009	57,690.00 1,300
DICCUS33XXX	33XXX 2316	458140100	INTC	USD	MNT	C 01/16/2010	30	01/16/2010	24,999.00

	SHARE QTY	MARKET VALUE	11000	0 0	4 7 Y	4 0	4,380,000,00	23, 320.00	*	1,119,477.00	3,400.00	24,390.03 6,100 600 130 63	306,130.62 4,000	38,200	21,800	12,300	22,500	1,000	n 0	-	
		EXP DATE	01/17/2009	10/18/2008	10/18/2008	09/20/2008	09/20/2008	09/20/2008	09/20/2008	09/20/2008	11/22/2008	11/22/2008	09/20/2008	12/20/2008	12/20/2008	10/18/2008	12/20/2008	01/17/2009	01/17/2009	09/20/2008	
		STRIKE	115	140	32 4/8	63	100	70	150	85	74	06	40	40	42 4/8	45	47 4/8	70	75	25	*
	SERIES	C SER/CTR P DATE S	C 01/17/2009	C 10/18/2008	C 10/18/2008	C 09/20/2008	C 11/22/2008	C 11/22/2008	C 09/20/2008	C 12/20/2008	C 12/20/2008	C 10/18/2008	C 12/20/2008	C 01/17/2009	C 01/17/2009	C 09/20/2008	ON NEXT PAGE****				
		OPT SYMB	IBM	IBM	d E	GSG	EWZ	DVY	EGH	IBB	ICV	ICV	JPM	JPM	JPM	JPM	JPM	JNJ	SN.C	KBR	****CONTINUED
		SEC	USD	OSD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	***CON;						
		SEC RSTR SYMB	IBM	IBM	IP	GSG	EWZ	DVY	EEM	IBB	ICF	ICF	JPM	JPM	JPM	JPM	JPM	טאט	SNC.	KBR	*
s INC.	ITS	CUSIP	459200101	459200101	460146103	46428R107	464286400	464287168	464287234	464287556	464287564	464287564	46625H100	46625H100	46625H100	46625H100	46625H100	478160104	478160104	48242W106	
LEHMAN BROTHERS OCC 00074	C DEPOSIT	PLGR	2139	2316	2669	2803	2316	2316	2316	2316	2669	2669	2316	2669	2669	0901	2669	2139	2139	2316	
LEHMAN OCC 00	SPECIFIC	ASSET MANAGER	DTCCUS33XXX	DICCUS33XXX	DTCCUS33XXX	DTCCUS33XXX	DTCCUS33XXX	DICCUS33XXX	DTCCUS33XXX	DTCCUS33XXX	DTCCUS33XXX	DTCCUS33XXX	DICCUS33XXX	DICCUS33XXX	DTCCUS33XXX	DTCCUS33XXX	DTCCUS33XXX	DTCCUS33XXX	DTCCUS33XXX	DICCUS33XXX	
CMO: CLEARING MEMBER:	COLLATERAL TYPE:	A AT ID M	C	O O	Ď.	O.	ů C	O O	Ď U	Ů U	C D	C	Ů U	C	Q	O	0	O	C	O D	ENPO450

14

CMO PAGE

ACTIVITY DATE: 09/19/2008 CYCLE-ID: SYSTEM DATE: 09/19/2008 SYSTEM TIME: 21:02:22 REPORT-ID: 020000000353000740000109192008

\*\*\*\*CONTINUED ON NEXT PAGE\*\*\*\*

CM PAGE 15 CM PAGE 13		SHARE QIY	MARKET VALUE	09/20/2008 200,000	10,234,000.00 0/18/2008 10,234,000.00	2,738,904.00	2,828,868.00 10/18/2008 500,000	107,550.00 01/17/2009 500,000	107,550.00	10,238.76 01/17/2009 31,700	6,818.67 10/18/2008 17,900	835,751.00 09/20/2008 200	22,176.00 01/17/2009 92,200	2,353,866.00 01/17/2009 3,400	10/18/2008 67,864.00 18,300	/93,122.00 01/17/2009 1,200	52,008.00 09/20/2008 100		1,496,131.00 10/18/2008 65,000	1,635,4	0000 1
1:02:23 32008			EXP DATE	09/2	10/18	01/1	10/18		09/5	01/1.	10/18	09/20		01/1.	10/18	01/1.	09/5(	09/2	10/18	10/18/2008	
CYCLE-ID: SYSTEM TIME: 21:02:22 3000740000109192008			STRIKE	09	50	50	12 4/8	12 4/8	21	27	20	120	27 4/8	25	55	55	70	40	29	59	
9/2008 9/2008 0000035		SERIES	C SER/CIR P DATE	C 09/20/2008	C 10/18/2008	C 01/17/2009	C 10/18/2008	C 01/17/2009	C 09/20/2008	C 01/17/2009	C 10/18/2008	C 09/20/2008	C 01/17/2009	C 01/17/2009	C 10/18/2008	C 01/17/2009	C 09/20/2008	C 09/20/2008	C 10/18/2008	C 10/18/2008	
ы 			OPT SYMB	KSU	KSS	KSS	SUN	SCN	LYH	LYH	LLY	LMT	TOW	Σ	MRO	MRO	MEE	MFE	MSQ	MSQ	
TY DAT DATE:			SEC	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	
ACTIVITY DA SYSTEM DATE REPORT-ID:			SEC RSTR SYMB	KSU	KSS	KSS	LEHMQ	LEHMQ	LEHMQ	LEHMQ	LLY	LMT	LOW	Μ	MRO	MRO	MEE	MFE	MSFT	MSFT	
	S INC.	ITS	CUSIP	485170302	500255104	500255104	524908100	524908100	524908100	524908100	532457108	539830109	548661107	55616P104	565849106	565849106	576206106	579064106	594918104	594918104	
TON	BROTHERS 1074	C DEPOSIT	PLGR	1660	2669	2669	2803	2803	2669	2669	2669	2316	2669	2316	2669	2316	2316	2316	0901	2316	
ARING CORPORAI NTORY BY CMO	LEHMAN BRO	: SPECIFIC	ASSET MANAGER	DICCUS33XXX	DICCUS33XXX	DICCUS33XXX	DTCCUS33XXX	DTCCUS33XXX	DICCUS33XXX	DTCCUS33XXX	DICCUS33XXX	DICCUS33XXX	DTCCUS33XXX	DTCCUS33XXX	DTCCUS33XXX	DTCCUS33XXX	DTCCUS33XXX	DTCCUS33XXX	DTCCUS33XXX	DICCUS33XXX	
THE OPTIONS CLEARING CORPORATION COLLATERAL INVENTORY BY CMO	CMO: CLEARING MEMBER	COLLATERAL TYPE:	AT ID	C	U	U	U	U	U	U	U	U	υ	U	υ	U	U	υ	U	υ	

COLLA'	COLLATERAL TYPE:		SPECIFIC DEPOSITS	SIIS				SERIES			SHARE QTY
AT	ID	ASSET MANAGER	PLGR	CUSIP	SEC RSTR SYMB	SEC	OPT SYMB	C SER/CTR P DATE	STRIKE	EXP DATE	MARKET VALUE
U		DTCCUS33XXX	2139	594918104	MSFT	USD	MSQ	C 01/17/2009	40	01/17/2009	000'6
U		DTCCUS33XXX	2669	595112103	M	USD	MO	C 01/17/2009	S	01/17/2009	226,440.00 105,800
υ		DICCUS33XXX	2316	61166W101	MON	USD	MFP	C 01/17/2009	140	01/17/2009	512,072.00
U		DTCCUS33XXX	2316	617446448	MS	USD	MS	C 09/20/2008	43	09/20/2008	1,669,581.00
U		DTCCUS33XXX	2669	617446448	MS	USD	MFZ	C 01/17/2009	50	01/17/2009	125,166.00
Ö		DICCUS33XXX	2139	635405103	NCC	USD	NCC	C 01/17/2009	20	01/17/2009	745,554.00
U		DICCUS33XXX	2316	635405103	NCC	USD	NCC	C 09/20/2008	Ŋ	09/20/2008	16,830.00
U		DTCCUS33XXX	2450	651290108	NFX	USD	NEX	C 09/20/2008	65	09/20/2008	561,000.00
U		DTCCUS33XXX	2669	654902204	NOK	USD	NOK	C 10/18/2008	30	10/18/2008	3,704,041.00
U		DICCUS33XXX	2450	655664100	NWC	USD	UMD	C 01/17/2009	40	01/17/2009	767, 183.00 95,000
U		DTCCUS33XXX	2669	655844108	NSC	USD	NSC	C 09/20/2008	09	09/20/2008	3,223,350.00
U		DICCUS33XXX	2669	655844108	NSC	USD	NSC	C 12/20/2008	70	12/20/2008	/03,600.00 11,900
U		DTCCUS33XXX	2316	665859104	NTRS	USD	NRQ	C 10/18/2008	85	10/18/2008	٠ ،
U		DICCUS33XXX	2146	667280408	NWA	USD	NWA	C 09/20/2008	10	09/20/2008	45,930.00
U		DICCUS33XXX	2146	667280408	NWA	USD	NWA	C 09/20/2008	12 4/8	09/20/2008	403,550.00 35,000
Ŋ		DICCUS33XXX	2316	674599105	OXY	USD	OXY	C 09/20/2008	80	09/20/2008	403,550.00
U		DTCCUS33XXX	2316	68389X105	ORCL	USD	ORQ	C 09/20/2008	22 4/8	09/20/2008	161,000.00
Ü		DTCCUS33XXX	2316	704549104	BTU	USD	BTU	C 01/17/2009	65	01/17/2009	140,490.00 31,800 1,821,822.00
EN PO450	50				*	* * CON	****CONTINUED	ON NEXT PAGE****	*	,	,

CMO PAGE 16 CM PAGE 14

ACTIVITY DATE: 09/19/2008 CYCLE-ID: SYSTEM DATE: 09/19/2008 SYSTEM TIME: 21:02:22 REPORT-ID: 02000000353000740000109192008

LEHMAN BROTHERS INC. OCC 00074

CMO: CLEARING MEMBER: